



QUARTERLY STATEMENT

As of September 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

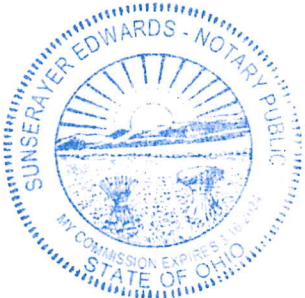
JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN	ERIC SHAWN HENDERSON
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

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



NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	27,400,122,608		27,400,122,608	24,756,220,478
2. Stocks:				
2.1 Preferred stocks.....	2,759,135		2,759,135	2,077,350
2.2 Common stocks.....	48,033,916		48,033,916	41,601,998
3. Mortgage loans on real estate:				
3.1 First liens.....	6,930,748,043		6,930,748,043	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 (\$.....45,524,737), cash equivalents (\$.....1,633,382,286) and short-term investments (\$.....421,100,000).....	2,100,007,023		2,100,007,023	1,694,472,907
6. Contract loans (including \$.....0 premium notes).....	152,621,724	3,860	152,617,864	140,886,346
7. Derivatives.....	427,220,973		427,220,973	1,202,875,801
8. Other invested assets.....	635,629,994	905,176	634,724,818	413,003,308
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	73,916,418		73,916,418	68,299,122
11. Aggregate write-ins for invested assets.....	44,115,800	0	44,115,800	53,316,976
12. Subtotals, cash and invested assets (Lines 1 to 11).....	37,815,175,634	909,036	37,814,266,598	34,990,886,693
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	276,073,890	32,222	276,041,668	251,733,090
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	16,389,765	13,784,074	2,605,691	2,857,413
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	39,988,103		39,988,103	40,002,395
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	16,928,502		16,928,502	4,910,012
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	12,971,705		12,971,705	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.....	325,379,230	96,059,585	229,319,645	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.....	9,288,999		9,288,999	117,230
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	122,006,783	96,508,846	25,497,937	11,356,776
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	38,634,694,596	207,293,763	38,427,400,833	35,466,180,950
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	2,445,749,064		2,445,749,064	2,096,582,650
28. Total (Lines 26 and 27).....	41,080,443,660	207,293,763	40,873,149,897	37,562,763,600

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	2,970,000		2,970,000	988,677
1102. Derivative collateral and receivables.....	41,145,800		41,145,800	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).....	44,115,800	0	44,115,800	53,316,976
2501. Accrued fees and other assets.....	34,863,507	9,365,570	25,497,937	11,356,776
2502. Deferred software costs.....	83,652,408	83,652,408	0	
2503. Disallowed interest maintenance reserve.....	3,490,868	3,490,868	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	122,006,783	96,508,846	25,497,937	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 \$.....31,810,425,392 less \$.....0 included in Line 6.3 (including \$.....1,106,387,227 Modco Reserve).....	31,810,425,392	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).....	361,103,879	87,396,689
4. Contract claims:		
4.1 Life.....	62,191,810	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).....	922,827	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.....	2,332,925	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 \$....22,936,077 ceded.....	22,936,077	24,750,124
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....4,347,906, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,347,906	6,232,330
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,687,266	2,666,717
13. Transfers to Separate Accounts due or accrued (net) (including \$....(134,944,607) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(134,944,607)	(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 \$....16,689,559 on realized capital gains (losses).....	116,049,314	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	205,667	231,203
17. Amounts withheld or retained by reporting entity as agent or trustee.....	2,970,077	988,677
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	6,125,377	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.....	346,872,185	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.....	1,131,626,509	1,097,721,413
24.04 Payable to parent, subsidiaries and affiliates.....	34,072,610	75,188,374
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	188,138,784	156,051,728
24.08 Derivatives.....	27,959,658	71,454,063
24.09 Payable for securities.....	1,778,514,724	1,191,581,777
24.10 Payable for securities lending.....	73,913,516	68,294,150
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	37,666,325	10,668,196
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	35,883,115,033	33,052,136,435
27. From Separate Accounts statement.....	2,445,749,064	2,096,582,650
28. Total liabilities (Lines 26 and 27).....	38,328,864,097	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.....	3,880,624,500	3,530,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,338,978,700)	(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).....	2,541,645,800	2,411,404,515
38. Totals of Lines 29, 30 and 37.....	2,544,285,800	2,414,044,515
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	40,873,149,897	37,562,763,600

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	8,901,628	7,697,588
2502. Tax credit commitment liabilities.....	3,376,751	2,879,500
2503. Reserve for litigation.....	31,500	11,500
2598. Summary of remaining write-ins for Line 25 from overflow page.....	25,356,446	79,608
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	37,666,325	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.....	3,671,339,881	3,378,550,405	4,626,872,028
2. Considerations for supplementary contracts with life contingencies.....	144,046	500,722	614,301
3. Net investment income.....	1,502,459,530	870,320,562	1,174,505,596
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,798,045)	(2,100,075)	(2,713,240)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	38,404,288	39,177,096	51,610,247
7. Reserve adjustments on reinsurance ceded.....	(111,182,026)	(125,596,521)	(166,449,832)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	62,225,069	60,146,110	80,236,203
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	117,572,864	99,199,474	138,507,257
9. Totals (Lines 1 to 8.3).....	5,279,165,607	4,320,197,773	5,903,182,560
10. Death benefits.....	163,295,861	96,442,739	141,109,169
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	148,891,024	102,107,118	160,895,445
13. Disability benefits and benefits under accident and health contracts.....	196,566	114,940	149,476
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,493,866,846	827,996,059	1,296,308,601
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,959,173	3,413,813	4,631,007
18. Payments on supplementary contracts with life contingencies.....	926,041	1,020,894	1,347,833
19. Increase in aggregate reserves for life and accident and health contracts.....	2,329,560,434	2,102,777,987	3,161,854,690
20. Totals (Lines 10 to 19).....	4,139,695,945	3,133,873,550	4,766,296,221
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	519,596,759	426,268,557	592,110,392
22. Commissions and expense allowances on reinsurance assumed.....	4,493	4,968	6,470
23. General insurance expenses and fraternal expenses.....	272,466,737	254,632,248	351,673,589
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	44,136,232	36,434,018	47,246,341
25. Increase in loading on deferred and uncollected premiums.....	(2,027,044)	745,504	1,475,419
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	179,488,062	65,522,923	87,151,844
27. Aggregate write-ins for deductions.....	43,039,764	29,187,318	42,577,867
28. Totals (Lines 20 to 27).....	5,196,400,948	3,946,669,086	5,888,538,143
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	82,764,659	373,528,687	14,644,417
30. Dividends to policyholders and refunds to members.....	429,708	471,085	603,408
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	82,334,951	373,057,602	14,041,009
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	83,449,416	(81,923,385)	(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).....	(1,114,465)	454,980,987	52,785,964
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....17,220,581 (excluding taxes of \$.....(531,022) transferred to the IMR).....	(16,560,260)	9,758,838	46,234,221
35. Net income (Line 33 plus Line 34).....	(17,674,725)	464,739,825	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).....	(17,674,725)	464,739,825	99,020,185
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....10,068,183.....	38,094,115	(654,270,878)	(281,054,614)
39. Change in net unrealized foreign exchange capital gain (loss).....	(320,264)	(658,182)	(3,824,292)
40. Change in net deferred income tax.....	(26,671,165)	(153,919,247)	(41,655,079)
41. Change in nonadmitted assets.....	(14,640,909)	(25,919,498)	(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.....	(103,947,371)	(12,227,907)	(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.....	350,000,000	350,000,000	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.....	20,897,172	(24,518,661)	(32,819,707)
54. Net change in capital and surplus (Lines 37 through 53).....	130,241,285	(55,407,838)	198,282,943
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,544,285,800	2,160,353,734	2,414,044,515
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	117,572,864	99,199,474	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).....	117,572,864	99,199,474	138,507,257
2701. Net investment earnings on funds withheld by ceding company.....	43,039,764	29,187,318	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).....	43,039,764	29,187,318	42,577,867
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(25,215,113)	(24,518,661)	(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).....	20,897,172	(24,518,661)	(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.....	3,676,005,692	3,301,964,026	4,546,429,874
2. Net investment income.....	1,498,732,046	865,672,132	1,175,486,589
3. Miscellaneous income.....	246,887,767	412,954,905	421,333,607
4. Total (Lines 1 through 3).....	5,421,625,505	4,580,591,063	6,143,250,070
5. Benefit and loss related payments.....	1,969,235,382	1,146,602,188	1,740,675,059
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	185,820,577	63,324,198	84,434,153
7. Commissions, expenses paid and aggregate write-ins for deductions.....	877,908,412	751,719,662	1,039,127,949
8. Dividends paid to policyholders.....	454,385	494,580	628,671
9. Federal and foreign income taxes paid (recovered) net of \$(4,902,733) tax on capital gains (losses).....	(54,532,935)	125,765,888	125,833,732
10. Total (Lines 5 through 9).....	2,978,885,821	2,087,906,516	2,990,699,564
11. Net cash from operations (Line 4 minus Line 10).....	2,442,739,684	2,492,684,547	3,152,550,506
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,402,817,223	878,050,695	1,155,415,118
12.2 Stocks.....	3,834,743	46,068	1,400,269
12.3 Mortgage loans.....	274,103,070	106,218,257	154,902,233
12.4 Real estate.....			
12.5 Other invested assets.....	67,951,585	21,202,687	48,419,798
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	394,782	(505,092)	2,788,137
12.7 Miscellaneous proceeds.....	596,134,123	11,451,942	3,574,577
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,345,235,526	1,016,464,557	1,366,500,132
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,127,858,848	2,725,643,829	3,699,428,877
13.2 Stocks.....	9,408,966	3,395,583	3,918,393
13.3 Mortgage loans.....	577,399,667	864,727,391	1,104,698,724
13.4 Real estate.....			
13.5 Other invested assets.....	248,765,161	82,036,025	121,018,722
13.6 Miscellaneous applications.....	15,101,109	693,408,106	437,825,475
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,978,533,751	4,369,210,934	5,366,890,191
14. Net increase or (decrease) in contract loans and premium notes.....	11,725,485	8,972,999	13,135,872
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,645,023,710)	(3,361,719,376)	(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.....	350,000,000	350,000,000	500,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	273,707,190	7,162,341	14,900,528
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(15,889,048)	155,561,946	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).....	607,818,142	512,724,287	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).....	405,534,116	(356,310,542)	(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).....	2,100,007,023	1,479,580,759	1,694,472,907

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

20.0001	Exchange of bond investment to bond investment.....	451,697,236	339,699,794	529,176,639
20.0002	Capitalized interest on bonds.....	9,388	311,224	326,636
20.0003	Capitalized interest on mortgage loans.....	3,881,859	6,924,966	8,632,053
20.0004	Tax credit commitment liabilities.....	497,251	706,282	2,055,454

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.....	1,604,907,841	1,275,955,082	1,803,176,238
3. Ordinary individual annuities.....	2,142,422,317	2,306,801,862	2,961,340,599
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	150,035,387	670,810	137,527,920
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....		203	236
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	3,897,365,545	3,583,427,957	4,902,044,993
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	3,897,365,545	3,583,427,957	4,902,044,993
14. Deposit-type contracts.....	306,100,000	50,000,000	50,000,000
15. Total (Lines 13 and 14).....	4,203,465,545	3,633,427,957	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 \$161,198,284 for the period ended September 30, 2021 and the Company’s statutory surplus decreased \$188,958,410 as of September 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 September 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	\$ (17,674,725)	\$ 99,020,185
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	4	3	18,006,515	-
Reserves for indexed annuities	51	4	19	331,618,621	-
Tax impact	101	4	32	(188,426,852)	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(178,873,009)</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	\$ 2,544,285,800	\$ 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	(1,118,452,040)	-
Reserves for indexed annuities	51	3, 4	1, 19	879,264,205	-
Tax impact	101	2, 4	18.2, 32	50,229,425	-
(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>2,666,244,210</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>(2,384,068)</u>
2. 12 Months or Longer	\$ <u>(5,842,805)</u>

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

1. Less than 12 Months	\$ <u>440,802,909</u>
2. 12 Months or Longer	\$ <u>168,555,693</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	NO	
b. Tri-Party (YES/NO)	YES	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	\$103,588,546	-
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	\$73,916,418	-
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	\$105,660,317	\$-
b. Ending Balance	\$60,923,585	\$88,193,102	\$75,394,746	\$-

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	\$-	\$75,394,746	\$-	\$-	\$-	\$-	\$-	\$75,394,746
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	\$-	\$75,394,746	\$-	\$-	\$-	\$-	\$-	\$75,394,746

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	\$103,588,546	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$59,729,005	\$86,463,825	\$73,916,418	-
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	\$73,916,418	\$73,916,418
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	1%
(2) Cash equivalents	76%
(3) Short-term investments	23%
(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.

Through September 30, 2021, the Company has received capital contributions totaling \$350,000,000 from Nationwide Life Insurance Company (NLIC). Periodic contributions were received in increments of \$50,000,000 each on September 29, 2021, August 30, 2021, July 29, 2021, June 29, 2021, May 28, 2021, April 29, 2021 and March 30, 2021. On October 28, 2021, the Company received an additional capital contribution of \$50,000,000 from NLIC.

On March 25, 2021, the Company and Nationwide Trust Company, FSB (NTC) executed a replacement unsecured promissory note, with an interest rate of 1-month LIBOR plus 0.800% and a maturity date of up to 364 days after the date of the agreement, 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 (LOC II), with an interest rate of 1-month LIBOR plus 1.25% and a maturity date of up to 364 days after the date of the agreement. Subsequent to year end NWSBL made draws of \$10,000,000 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, \$20,000,000, \$8,500,000, \$9,400,000, \$10,000,000, \$11,400,000, \$10,000,000, \$16,000,000 and \$16,000,000 on March 3, 2021, March 4, 2021, April 8, 2021, April 26, 2021, May 26, 2021, June 21, 2021, June 29, 2021, August 3, 2021, August 18, 2021, September 3, 2021, September 28, 2021, October 5, 2021, October 12, 2021, October 20, 2021 and October 29, 2021, respectively, making the total outstanding principal \$359,500,000 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 September 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	\$ 13,774,500	\$ 13,774,500	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 38,774,500	\$ 38,774,500	\$ -
(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)	\$ 378,384,005	\$ 342,869,678	\$ 306,064,970
2. Current Year General Account Total Collateral Pledged	\$ 378,384,005	\$ 342,869,678	\$ 306,064,970
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)	\$ 378,384,005	\$ 342,869,678	\$ 306,064,970
2. Current Year General Account Maximum Collateral Pledged	\$ 378,384,005	\$ 342,869,678	\$ 306,064,970
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	\$ 306,064,970	\$ 306,064,970	\$ -	\$ 306,064,970
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 306,064,970	\$ 306,064,970	\$ -	\$ 306,064,970
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 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 306,064,970	\$ 306,064,970	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 306,064,970	\$ 306,064,970	\$ -

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

Not applicable.

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.

NOTES TO THE FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

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

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

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

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

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

The following table summarizes assets held at fair value as of September 30, 2021:

	Level 1		Level 2		Level 3		Net Asset Value (NAV)		Total
Assets at Fair Value									
Bonds	\$	-	\$	37,945	\$	-	\$	-	37,945
Preferred stocks unaffiliated		-		-		2,759,135		-	2,759,135
Common stocks unaffiliated		9,259,416		38,774,500		-		-	48,033,916
Separate account assets		2,332,964,167		-		-		-	2,332,964,167
Derivative assets		-		11,525,008		-		-	11,525,008
Total Assets at Fair Value/(NAV)	\$	2,342,223,583	\$	50,337,453	\$	2,759,135	\$	-	2,395,320,171

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

	Beginning Balance at 6/30/2021	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 9/30/2021
Assets at Fair Value										
Bonds	\$167,599	\$-	\$(167,599)	\$-	\$-	\$-	\$-	\$-	\$-	\$-
Preferred stocks unaffiliated	\$2,500,744	\$-	\$-	\$-	\$291,647	\$186,317	\$-	\$(219,573)	\$-	\$2,759,135
Total Assets at Fair Value	\$2,668,343	\$-	\$(167,599)	\$-	\$291,647	\$186,317	\$-	\$(219,573)	\$-	\$2,759,135

Transfers into and/or out of Level 3 during the period ended September 30, 2021 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

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 September 30, 2021:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$29,859,496,476	\$27,400,084,663	\$482,569,683	\$28,503,129,351	\$873,797,442	\$-	\$-
Mortgage loans, net of allowance	7,095,577,658	6,930,748,043	-	-	7,095,577,658	-	-
Cash, cash equivalents and short-term investments	2,100,007,023	2,100,007,023	552,865,972	1,547,141,051	-	-	-
Derivative assets	1,542,951,919	415,912,731	-	60,582,502	1,482,369,417	-	-
Policy loans ¹	152,617,864	152,617,864	-	-	152,617,864	-	-
Separate account assets	113,171,978	112,784,897	-	102,886,137	10,285,841	-	-
Securities lending collateral assets	73,916,418	73,916,418	73,916,418	-	-	-	-
Total Assets	\$40,937,739,336	\$37,186,071,639	\$1,109,352,073	\$30,213,739,041	\$9,614,648,222	\$-	\$-
Liabilities							
Investment Contracts	\$240,228,567	\$306,400,100	\$-	\$-	\$240,228,567	\$-	\$-
Derivative liabilities	10,800,756	27,959,658	-	10,800,756	-	-	-
Total Liabilities	\$251,029,323	\$334,359,758	\$-	\$10,800,756	\$240,228,567	\$-	\$-

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 November 8, 2021 for the statutory statement issued on November 12, 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 November 8, 2021 for the statutory statement issued on November 12, 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

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 [X]

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 [X] No []

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []

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

Victoria National Insurance Company was removed due to its elimination by merger in July 2021.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

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 [X]

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 [X] N/A []

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

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 [X]

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 [X]

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 [X] 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 [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

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

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

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [☒] No [☐]
- 10.2

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

\$

0

INVESTMENT

- 11.1

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

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:

12.

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

\$

252,488,873
13.

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

\$

0
- 14.1

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

Yes [☒] No [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

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

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
250,000,000	421,100,000
122,078,359	114,070,668
103,799,839	87,729,781
\$ 475,878,198	\$ 622,900,449
\$ 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:

\$

73,916,418
- 16.2

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

\$

73,916,418
- 16.3

Total payable for securities lending reported on the liability page:

\$

73,913,516
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 [☒]

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
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]
- Q08.2

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

1.2 Long-term mortgages in good standing with restructured terms

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

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

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

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

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

2. Operating Percentages:

2.1 A&H loss percent.....

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

2.3 A&H expense percent excluding cost containment expenses.....

3.1 Do you act as a custodian for health savings accounts?.....

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

3.3 Do you act as an administrator for health savings accounts?.....

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

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....

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

Amount

\$.....

\$.....

\$.....6,930,748,043

\$.....6,930,748,043

\$.....

\$.....

\$.....

\$.....

\$.....0

\$.....

\$.....

\$.....

\$.....0

\$.....6,930,748,043

\$.....

\$.....

\$.....

\$.....0

Not Meaningful.....

Not Meaningful.....

Yes [] No [X]

\$.....

Yes [] No [X]

\$.....

Yes [X] No []

Yes [] No []

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

Yes [] No [] N/A []

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

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

Yes [] No []

Date	Outstanding Lien Amount
	

Q09

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	10,035,880	23,673,006			33,708,886	
2.	Alaska.....	AK	L	1,601,031	1,942,733			3,543,764	
3.	Arizona.....	AZ	L	26,117,335	119,906,777			146,024,112	
4.	Arkansas.....	AR	L	4,753,567	7,767,880			12,521,447	
5.	California.....	CA	L	321,442,104	58,065,195			379,507,299	
6.	Colorado.....	CO	L	25,215,009	58,749,779			83,964,788	
7.	Connecticut.....	CT	L	29,397,145	23,880,739			53,277,884	
8.	Delaware.....	DE	L	11,867,250	5,584,872			17,452,122	
9.	District of Columbia.....	DC	L	2,621,895	6,456,068			9,077,963	
10.	Florida.....	FL	L	101,539,135	270,939,312			372,478,447	
11.	Georgia.....	GA	L	38,110,340	65,632,537			103,742,877	
12.	Hawaii.....	HI	L	8,462,287	9,928,262			18,390,549	
13.	Idaho.....	ID	L	2,489,386	1,362,658			3,852,044	
14.	Illinois.....	IL	L	67,198,381	78,200,138			145,398,519	
15.	Indiana.....	IN	L	16,233,088	38,494,414			54,727,502	
16.	Iowa.....	IA	L	5,696,940	18,029,858			23,726,798	
17.	Kansas.....	KS	L	7,933,626	24,973,338			32,906,964	
18.	Kentucky.....	KY	L	8,875,467	25,373,044			34,248,511	
19.	Louisiana.....	LA	L	11,525,149	35,222,673			46,747,822	
20.	Maine.....	ME	L	2,648,922	8,671,529			11,320,451	
21.	Maryland.....	MD	L	46,707,442	60,968,366			107,675,808	
22.	Massachusetts.....	MA	L	40,565,002	142,546,341			183,111,343	
23.	Michigan.....	MI	L	71,302,162	124,056,731			195,358,893	
24.	Minnesota.....	MN	L	30,955,084	25,143,712			56,098,796	
25.	Mississippi.....	MS	L	6,345,948	16,028,203			22,374,151	
26.	Missouri.....	MO	L	18,389,324	27,076,665			45,465,989	
27.	Montana.....	MT	L	726,509	7,714,538			8,441,047	
28.	Nebraska.....	NE	L	5,145,874	67,290,694			72,436,568	
29.	Nevada.....	NV	L	17,461,184	19,105,596			36,566,780	
30.	New Hampshire.....	NH	L	6,088,702	21,787,775			27,876,477	
31.	New Jersey.....	NJ	L	77,846,498	93,505,936			171,352,434	
32.	New Mexico.....	NM	L	1,962,602	14,126,524			16,089,126	
33.	New York.....	NY	N	18,734,552	24,539,054			43,273,606	
34.	North Carolina.....	NC	L	56,111,589	128,152,582			184,264,171	
35.	North Dakota.....	ND	L	4,145,210	34,297,645			38,442,855	
36.	Ohio.....	OH	L	55,970,732	93,198,878			149,169,610	306,100,000
37.	Oklahoma.....	OK	L	4,254,648	13,498,022			17,752,670	
38.	Oregon.....	OR	L	14,728,995	9,148,589			23,877,584	
39.	Pennsylvania.....	PA	L	89,757,953	108,338,128			198,096,081	
40.	Rhode Island.....	RI	L	4,653,808	3,930,845			8,584,653	
41.	South Carolina.....	SC	L	18,678,531	38,350,680			57,029,211	
42.	South Dakota.....	SD	L	5,591,146	5,694,499			11,285,645	
43.	Tennessee.....	TN	L	26,911,194	44,462,081			71,373,275	
44.	Texas.....	TX	L	132,161,328	121,520,947			253,682,275	
45.	Utah.....	UT	L	26,713,415	26,218,215			52,931,630	
46.	Vermont.....	VT	L	2,414,757	7,766,881			10,181,638	
47.	Virginia.....	VA	L	50,678,720	59,645,214			110,323,934	
48.	Washington.....	WA	L	51,359,003	29,847,999			81,207,002	
49.	West Virginia.....	WV	L	5,494,253	13,076,585			18,570,838	
50.	Wisconsin.....	WI	L	11,710,266	26,082,353			37,792,619	
51.	Wyoming.....	WY	L	1,494,651	2,165,231			3,659,882	
52.	American Samoa.....	AS	N	986				986	
53.	Guam.....	GU	N	1,665				1,665	
54.	Puerto Rico.....	PR	N	28,210	(12,566)			15,644	
55.	US Virgin Islands.....	VI	N	28,199				28,199	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	21,610				21,610	
58.	Aggregate Other Alien.....	OT	XXX	95,488	329,948	0	0	425,436	0
59.	Subtotal.....	XXX		1,609,001,177	2,292,457,703	0	0	3,901,458,880	306,100,000
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		303,131				303,131	
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		265,923				265,923	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		1,609,570,231	2,292,457,703	0	0	3,902,027,934	306,100,000
96.	Plus Reinsurance Assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		1,609,570,231	2,292,457,703	0	0	3,902,027,934	306,100,000
98.	Less Reinsurance Ceded.....	XXX		161,697,393	66,247,754			227,945,147	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		1,447,872,838	2,226,209,949	0	0	3,674,082,787	306,100,000

DETAILS OF WRITE-INS

58001.	Foreign - other alien.....	XXX		95,488	329,948			425,436	
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		95,488	329,948	0	0	425,436	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

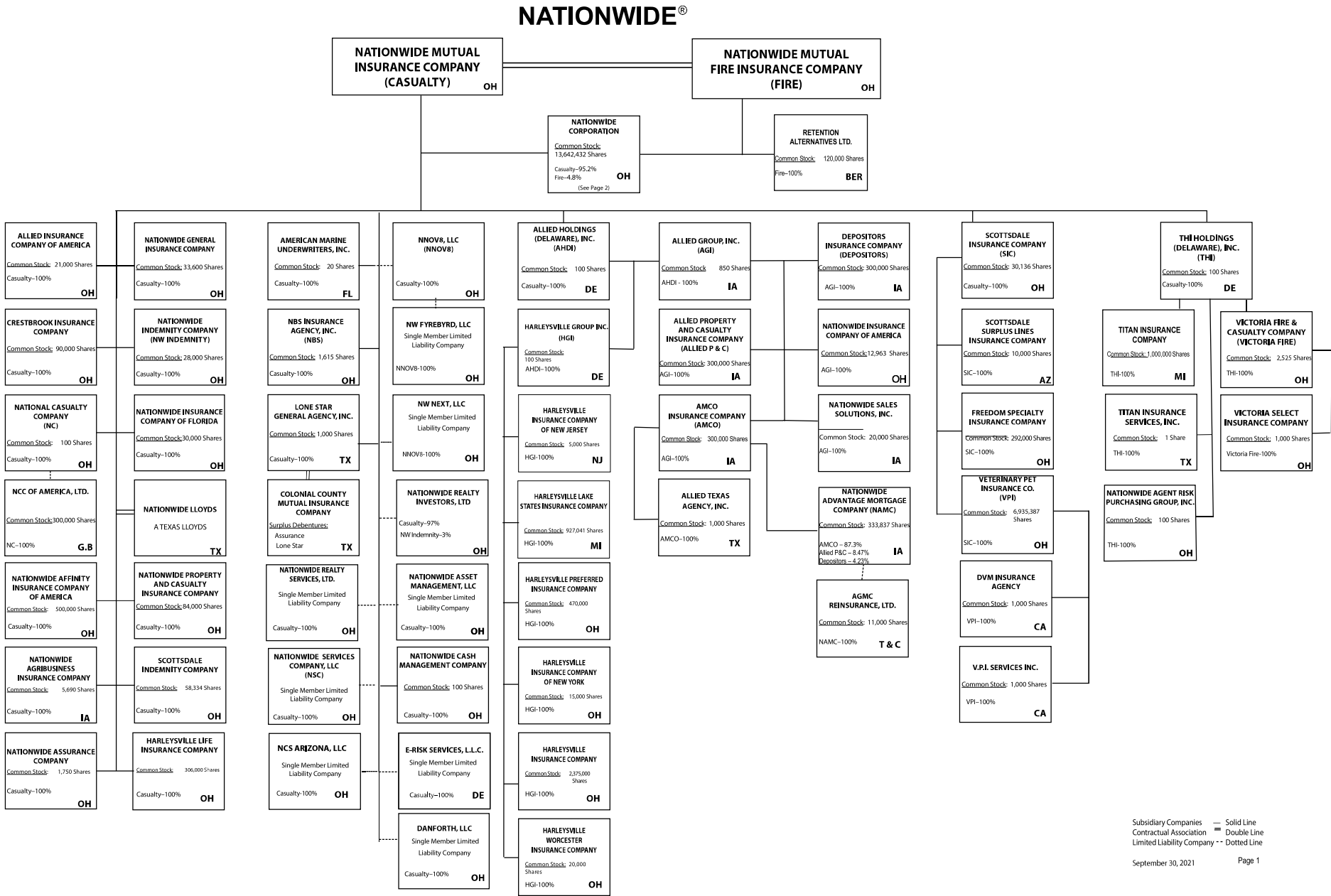
(a) Active Status Count

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

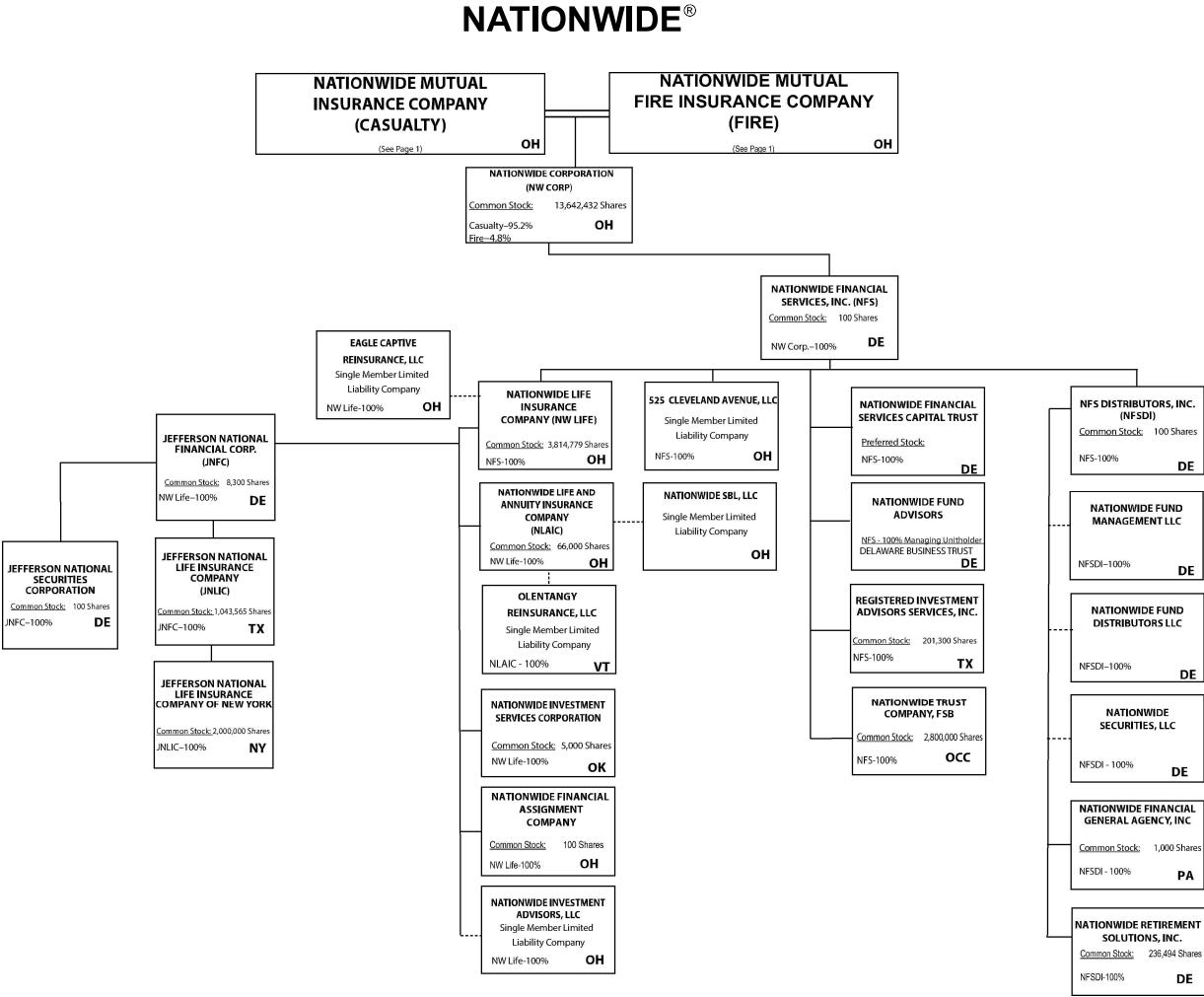
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Q12



(Casualty/Fire subsidiaries)

Q12.1



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

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 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18615 Claret Drive, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18700 Hayden Road, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	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.....	.....

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.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.....
0140	Nationwide.....		42-1373380..	n/a.....			Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	IA.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0948330..	n/a.....			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2250056..	n/a.....			Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		36-2434406..	n/a.....			Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-4177100..	n/a.....			Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-1952215..	n/a.....			Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		46-1971926..	n/a.....			Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1592130..	2729677			Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-5976272..	n/a.....			Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0871532..	n/a.....			NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-4193218..	n/a.....			NCS Arizona, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		11-3651828..	n/a.....			ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1630871..	n/a.....			NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5195340..	n/a.....			NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5194959..	n/a.....			NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3762545..	n/a.....			NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.....	.....
0140	Nationwide.....		84-2920247..	n/a.....			NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

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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.....	.....	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.....	.....	87-1565013..	n/a.....	.....	.....	NW-Midtown, 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.....	

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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-ORBPD, 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.....	
			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.....	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.....	.....

AsterExplanation

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

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

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

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

Not Applicable for 1st and 3rd Quarters

Bar Code:



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

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative liability accrued interest.....	25,356,446	79,608
2597. Summary of remaining write-ins for Line 25.....	25,356,446	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.....	566,310,000	1,049,327,167
2.2 Additional investment made after acquisition.....	11,089,667	55,371,557
3. Capitalized deferred interest and other.....	3,881,859	8,632,053
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	274,103,070	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).....	6,979,046,152	6,671,867,696
12. Total valuation allowance.....	(48,298,107)	(53,735,289)
13. Subtotal (Line 11 plus Line 12).....	6,930,748,045	6,618,132,407
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	6,930,748,045	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.....	175,532,371	37,637,177
2.2 Additional investment made after acquisition.....	73,730,041	85,436,999
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	41,557,986	4,558,596
6. Total gain (loss) on disposals.....	(98,766)	(29)
7. Deduct amounts received on disposals.....	67,951,585	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.....	(390,042)	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).....	635,629,993	413,378,665
12. Deduct total nonadmitted amounts.....	905,176	375,356
13. Statement value at end of current period (Line 11 minus Line 12).....	634,724,817	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.....	4,588,974,438	4,232,850,545
3. Accrual of discount.....	8,191,879	10,697,250
4. Unrealized valuation increase (decrease).....	1,433,445	(3,392,482)
5. Total gain (loss) on disposals.....	(2,377,504)	(6,855,585)
6. Deduct consideration for bonds and stocks disposed of.....	1,886,072,066	1,703,542,021
7. Deduct amortization of premium.....	32,593,301	35,494,284
8. Total foreign exchange change in book/adjusted carrying value.....	(54,263,922)	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.....	27,722,865	17,550,008
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	27,450,915,658	24,799,899,824
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	27,450,915,658	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

Q3102	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
	1. NAIC 1 (a).....	11,060,753,781	664,174,563	246,985,858	17,366,799	11,064,982,990	11,060,753,781	11,495,309,285	10,942,361,913
	2. NAIC 2 (a).....	13,476,558,956	996,724,473	245,884,325	10,299,278	12,547,820,917	13,476,558,956	14,237,698,382	12,098,282,587
	3. NAIC 3 (a).....	1,204,714,869	66,027,622	84,310,240	(65,712,033)	1,193,865,621	1,204,714,869	1,120,720,218	1,176,524,504
	4. NAIC 4 (a).....	446,051,597	73,703,118	28,515,640	18,361,346	453,669,636	446,051,597	509,600,421	474,246,505
	5. NAIC 5 (a).....	54,252,640	932,950	46,792	(18,377,170)	62,206,975	54,252,640	36,761,628	64,597,085
	6. NAIC 6 (a).....	203,621		26,619	(144,331)	207,795	203,621	32,671	207,883
	7. Total Bonds.....	26,242,535,464	1,801,562,726	605,769,474	(38,206,111)	25,322,753,934	26,242,535,464	27,400,122,605	24,756,220,477
	PREFERRED STOCK								
8. NAIC 1.....								0	
9. NAIC 2.....	2,500,744	186,317	219,573	291,647	2,277,412	2,500,744	2,759,135	2,077,350	
10. NAIC 3.....								0	
11. NAIC 4.....								0	
12. NAIC 5.....								0	
13. NAIC 6.....								0	
14. Total Preferred Stock.....	2,500,744	186,317	219,573	291,647	2,277,412	2,500,744	2,759,135	2,077,350	
15. Total Bonds and Preferred Stock.....	26,245,036,208	1,801,749,043	605,989,047	(37,914,464)	25,325,031,346	26,245,036,208	27,402,881,740	24,758,297,827	

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	421,100,000	XXX.....	421,100,000	2,145,609	.....

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.....	441,100,000	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).....	421,100,000	250,000,000
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	421,100,000	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.....	378,259,686
3.	Unrealized valuation increase/(decrease).....	(712,432,967)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	(452,320,843)
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	54,333,700
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	399,261,314
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	399,261,314

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).....	(3,261,253)
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	(33,194,935)
3.12	Section 1, Column 15, prior year.....	(33,194,935)
	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) (47,908,215)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	(33,194,935)
3.22	Section 1, Column 17, prior year.....	(33,194,935)
	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) (47,908,215)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	144,363,780
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	144,363,780
4.22	Amount recognized.....	
4.23	SSAP No. 108 adjustments.....	144,363,780
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).....	38,641,587
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	38,641,587

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.....	399,261,315
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,446,652
3.	Total (Line 1 plus Line 2).....	404,707,967
4.	Part D, Section 1, Column 6.....	465,965,638
5.	Part D, Section 1, Column 7.....	(61,257,671)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,532,048,085
8.	Part B, Section 1, Column 13.....	(7,756,419)
9.	Total (Line 7 plus Line 8).....	1,524,291,666
10.	Part D, Section 1, Column 9.....	1,593,448,212
11.	Part D, Section 1, Column 10.....	(69,156,547)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	19,598,945
14.	Part B, Section 1, Column 20.....	38,641,587
15.	Part D, Section 1, Column 12.....	58,240,532
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.....	16,559,497,423	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.....	16,364,070,746	16,295,066,611
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,633,382,286	1,437,955,609
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,633,382,286	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								
00-1103192.....	ROCKVILLE.....	MD.....		08/26/2021....	3.790	8,100,000		24,394,000
00-1103239.....	GILBERT.....	AZ.....		08/25/2021....	3.340	27,000,000		37,541,311
00-1103265.....	CAPE CORAL.....	FL.....		08/12/2021....	3.260	7,250,000		12,403,000
00-1103277.....	SAN FERNANDO.....	CA.....		08/10/2021....	3.510	7,500,000		11,501,250
00-1103278.....	JEFFERSONVILLE.....	IN.....		08/26/2021....	3.350	3,000,000		4,441,333
00-1103290.....	APPLY VALLEY.....	MN.....		08/31/2021....	2.810	7,200,000		9,760,000
00-1103293.....	FARMINGTON HILLS.....	MI.....		07/21/2021....	4.310	4,000,000		24,926,000
00-1103298.....	KENTWOOD.....	MI.....		07/29/2021....	2.820	15,000,000		23,166,000
00-1103300.....	FAIRHOPE.....	AL.....		07/09/2021....	3.080	17,000,000		24,358,511
00-1103301.....	MESA.....	AZ.....		08/05/2021....	3.420	13,000,000		18,531,882
00-1103302.....	AUSTIN.....	TX.....		07/21/2021....	2.870	10,000,000		17,837,000
00-1103304.....	DRAPER.....	UT.....		09/03/2021....	3.090	9,000,000		12,694,154
00-1103306.....	DELANCO.....	NJ.....		09/01/2021....	2.890	12,500,000		20,262,000
00-1103307.....	VANCOUVER.....	WA.....		07/16/2021....	3.180	7,150,000		9,660,000
00-1103309.....	SEATTLE.....	WA.....		08/12/2021....	3.300	14,000,000		9,426,226
00-1103311.....	SEATTLE.....	WA.....		08/24/2021....	3.200	15,000,000		22,204,200
00-1103313.....	NASHVILLE.....	TN.....		09/01/2021....	3.160	23,000,000		31,494,138
00-1103315.....	ROSEVILLE.....	MN.....		08/31/2021....	2.810	8,260,000		11,300,000
00-1103329.....	AUSTIN.....	TX.....		09/07/2021....	3.190	10,000,000		15,392,444
00-1103330.....	MINNETONKA.....	MN.....		09/15/2021....	2.990	17,000,000		24,697,784
00-1103331.....	NORTH RICHLAND HILLS.....	TX.....		08/10/2021....	2.410	10,000,000		13,972,174
00-1103333.....	NAPLES.....	FL.....		09/22/2021....	2.840	23,000,000		38,829,750
00-1103339.....	DES MOINES.....	IA.....		08/31/2021....	3.200	10,000,000		14,543,519
00-1103342.....	ORLANDO.....	FL.....		09/09/2021....	2.900	15,600,000		27,744,000
00-1103352.....	HOUSTON.....	TX.....		09/16/2021....	2.790	15,000,000		20,680,130
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	308,560,000	0	481,760,806
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	308,560,000	0	481,760,806
3399999. Total Mortgages.....				XXX.....	XXX.....	308,560,000	0	481,760,806

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																	
00-1101800.....	CHICAGO.....	IL.....		06/14/2013....	08/05/2021....	8,308,660					0		8,191,852	8,191,852			0
00-1102153.....	SANTA ANA.....	CA.....		05/28/2014....	08/17/2021....	1,840,221					0		1,817,120	1,817,120			0
00-1102182.....	VISTA.....	CA.....		06/26/2014....	08/30/2021....	29,000,000					0		29,000,000	29,000,000			0
00-1102315.....	ROCKVILLE.....	MD.....		06/01/2015....	08/26/2021....	4,466,445					0		4,387,115	4,387,115			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
00-1102850.....	FREMONT.....	CA.....	.....	02/09/2018....	07/27/2021....	16,500,000	.....	.....	.....	.....	.....0	.....	16,500,000	16,500,000	.....	.....	.....0
00-1102895.....	SUNNYVALE.....	CA.....	.....	07/16/2018....	07/01/2021....	25,000,000	.....	.....	.....	.....	.....0	.....	25,000,000	25,000,000	.....	.....	.....0
00-1103185.....	COLUMBUS.....	OH.....	...S...	10/29/2020....	08/31/2021....	5,333,333	.....	.....	.....	.....	.....0	.....	8,000,000	8,000,000	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						90,448,659	0	0	0	0	0	0	92,896,087	92,896,087	0	0	0
Mortgages With Partial Repayments																	
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	01/30/2009....	.....	277,138	.....	.....	.....	.....	.....0	.....	37,280	37,280	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	01/30/2009....	.....	1,032,083	.....	.....	.....	.....	.....0	.....	69,404	69,404	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	74,940	.....	.....	.....	.....	.....0	.....	22,750	22,750	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	540,043	.....	.....	.....	.....	.....0	.....	11,430	11,430	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	107,407	.....	.....	.....	.....	.....0	.....	2,273	2,273	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	08/18/2015....	.....	1,470,976	.....	.....	.....	.....	.....0	.....	72,849	72,849	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	2,245,833	.....	.....	.....	.....	.....0	.....	58,604	58,604	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	3,443,020	.....	.....	.....	.....	.....0	.....	158,983	158,983	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	06/14/2013....	.....	636,117	.....	.....	.....	.....	.....0	.....	13,001	13,001	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	06/14/2013....	.....	9,334,096	.....	.....	.....	.....	.....0	.....	43,673	43,673	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	06/14/2013....	.....	2,878,644	.....	.....	.....	.....	.....0	.....	28,670	28,670	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	5,555,533	.....	.....	.....	.....	.....0	.....	221,053	221,053	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	06/14/2013....	.....	9,353,159	.....	.....	.....	.....	.....0	.....	88,883	88,883	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	06/14/2013....	.....	3,413,633	.....	.....	.....	.....	.....0	.....	34,194	34,194	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	06/14/2013....	.....	7,475,471	.....	.....	.....	.....	.....0	.....	123,375	123,375	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	10,747,524	.....	.....	.....	.....	.....0	.....	169,709	169,709	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	11,635,479	.....	.....	.....	.....	.....0	.....	218,669	218,669	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	13,379,027	.....	.....	.....	.....	.....0	.....	106,263	106,263	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	11,109,564	.....	.....	.....	.....	.....0	.....	114,784	114,784	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	4,263,413	.....	.....	.....	.....	.....0	.....	61,536	61,536	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	9,708,538	.....	.....	.....	.....	.....0	.....	177,913	177,913	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	8,799,860	.....	.....	.....	.....	.....0	.....	70,787	70,787	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,668,982	.....	.....	.....	.....	.....0	.....	15,989	15,989	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	12,019,842	.....	.....	.....	.....	.....0	.....	68,898	68,898	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	5,463,651	.....	.....	.....	.....	.....0	.....	30,729	30,729	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013....	.....	10,000,411	.....	.....	.....	.....	.....0	.....	51,323	51,323	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	8,249,134	.....	.....	.....	.....	.....0	.....	75,813	75,813	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	13,748,738	.....	.....	.....	.....	.....0	.....	82,653	82,653	.....	.....	.....0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	11,332,258	.....	.....	.....	.....	.....0	.....	72,851	72,851	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	11,272,738	.....	.....	.....	.....	.....0	.....	165,690	165,690	.....	.....	.....0
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	11,515,259	.....	.....	.....	.....	.....0	.....	66,145	66,145	.....	.....	.....0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	4,792,454	.....	.....	.....	.....	.....0	.....	41,110	41,110	.....	.....	.....0
00-1102234.....	SAN DIEGO.....	CA.....	.....	09/17/2014....	.....	4,903,526	.....	.....	.....	.....	.....0	.....	21,792	21,792	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	8,819,069	.....	.....	.....	.....	.....0	.....	79,833	79,833	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	3,772,410	.....	.....	.....	.....	.....0	.....	23,604	23,604	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	01/27/2015....	.....	10,586,641	.....	.....	.....	.....	.....0	.....	68,391	68,391	.....	.....	.....0

QE02.1

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	5,944,531	.....	.....	.....	.....	.....0	.....	54,829	54,829	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,090,471	.....	.....	.....	.....	.....0	.....	47,680	47,680	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	3,452,831	.....	.....	.....	.....	.....0	.....	46,591	46,591	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	12,890,946	.....	.....	.....	.....	.....0	.....	176,393	176,393	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,057,174	.....	.....	.....	.....	.....0	.....	46,077	46,077	.....	.....	.....0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	8,020,821	.....	.....	.....	.....	.....0	.....	73,077	73,077	.....	.....	.....0
00-1102281.....	GENEVA.....	IL.....	.....	12/18/2014....	.....	14,025,726	.....	.....	.....	.....	.....0	.....	84,503	84,503	.....	.....	.....0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	7,263,336	.....	.....	.....	.....	.....0	.....	46,058	46,058	.....	.....	.....0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	13,121,344	.....	.....	.....	.....	.....0	.....	84,954	84,954	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	14,394,090	.....	.....	.....	.....	.....0	.....	192,453	192,453	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	13,902,499	.....	.....	.....	.....	.....0	.....	90,289	90,289	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	17,779,088	.....	.....	.....	.....	.....0	.....	161,171	161,171	.....	.....	.....0
00-1102317.....	FRISCO.....	TX.....	.....	04/29/2015....	.....	12,663,777	.....	.....	.....	.....	.....0	.....	60,419	60,419	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	11,647,969	.....	.....	.....	.....	.....0	.....	149,256	149,256	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	3,703,354	.....	.....	.....	.....	.....0	.....	79,180	79,180	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	11,994,278	.....	.....	.....	.....	.....0	.....	108,116	108,116	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,249,662	.....	.....	.....	.....	.....0	.....	53,919	53,919	.....	.....	.....0
00-1102339.....	BURBANK.....	CA.....	.....	11/12/2015....	.....	5,000,000	.....	.....	.....	.....	.....0	.....	23,608	23,608	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,164,956	.....	.....	.....	.....	.....0	.....	63,650	63,650	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	9,538,103	.....	.....	.....	.....	.....0	.....	125,880	125,880	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	16,238,477	.....	.....	.....	.....	.....0	.....	141,604	141,604	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,129,198	.....	.....	.....	.....	.....0	.....	45,412	45,412	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	7,896,246	.....	.....	.....	.....	.....0	.....	62,578	62,578	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	11,363,859	.....	.....	.....	.....	.....0	.....	100,968	100,968	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	7,978,327	.....	.....	.....	.....	.....0	.....	52,259	52,259	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	15,753,708	.....	.....	.....	.....	.....0	.....	80,428	80,428	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	17,190,754	.....	.....	.....	.....	.....0	.....	149,327	149,327	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	7,678,383	.....	.....	.....	.....	.....0	.....	45,335	45,335	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	3,575,933	.....	.....	.....	.....	.....0	.....	76,997	76,997	.....	.....	.....0
00-1102405.....	MORRISVILLE.....	NC.....	.....	10/01/2015....	.....	9,854,267	.....	.....	.....	.....	.....0	.....	48,928	48,928	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	7,519,161	.....	.....	.....	.....	.....0	.....	45,574	45,574	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	6,661,817	.....	.....	.....	.....	.....0	.....	40,038	40,038	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	6,633,622	.....	.....	.....	.....	.....0	.....	35,657	35,657	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,288,621	.....	.....	.....	.....	.....0	.....	12,413	12,413	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	17,953,049	.....	.....	.....	.....	.....0	.....	94,897	94,897	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	11,765,587	.....	.....	.....	.....	.....0	.....	57,403	57,403	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	13,998,013	.....	.....	.....	.....	.....0	.....	70,745	70,745	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	10,030,911	.....	.....	.....	.....	.....0	.....	128,296	128,296	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	.S.....	11/05/2015....	.....	13,723,137	.....	.....	.....	.....	.....0	.....	169,165	169,165	.....	.....	.....0
00-1102431.....	CHANDLER.....	AZ.....	.....	09/30/2015....	.....	23,996,911	.....	.....	.....	.....	.....0	.....	123,540	123,540	.....	.....	.....0
00-1102432.....	JURUPA VALLEY.....	CA.....	.....	10/08/2015....	.....	32,551,159	.....	.....	.....	.....	.....0	.....	150,257	150,257	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	16,576,992	.....	.....	.....	.....	.....0	.....	140,366	140,366	.....	.....	.....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
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	4,653,266	.....	.....	.....	.....	.....0	.....	37,771	37,771	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	6,724,662	.....	.....	.....	.....	.....0	.....	84,853	84,853	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	14,976,960	.....	.....	.....	.....	.....0	.....	114,533	114,533	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,470,932	.....	.....	.....	.....	.....0	.....	29,422	29,422	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,082,619	.....	.....	.....	.....	.....0	.....	81,758	81,758	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	8,379,057	.....	.....	.....	.....	.....0	.....	49,352	49,352	.....	.....	.....0
00-1102451.....	MADISON.....	WI.....	.....	12/11/2015....	.....	10,393,909	.....	.....	.....	.....	.....0	.....	57,076	57,076	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....	.....	17,140,141	.....	.....	.....	.....	.....0	.....	321,433	321,433	.....	.....	.....0
00-1102458.....	GARDEN GROVE.....	CA.....	.....	12/08/2015....	.....	13,266,500	.....	.....	.....	.....	.....0	.....	53,300	53,300	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	6,677,504	.....	.....	.....	.....	.....0	.....	79,195	79,195	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	4,786,944	.....	.....	.....	.....	.....0	.....	36,834	36,834	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	9,142,449	.....	.....	.....	.....	.....0	.....	68,931	68,931	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	35,361,622	.....	.....	.....	.....	.....0	.....	216,904	216,904	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	13,695,962	.....	.....	.....	.....	.....0	.....	84,278	84,278	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	15,917,916	.....	.....	.....	.....	.....0	.....	126,323	126,323	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	10,544,788	.....	.....	.....	.....	.....0	.....	85,362	85,362	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	5,502,499	.....	.....	.....	.....	.....0	.....	64,989	64,989	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	20,396,751	.....	.....	.....	.....	.....0	.....	115,273	115,273	.....	.....	.....0
00-1102509.....	COVINGTON.....	KY.....	.....	10/12/2018....	.....	7,529,900	.....	.....	.....	.....	.....0	.....	34,256	34,256	.....	.....	.....0
00-1102510.....	RALEIGH.....	NC.....	.....	01/28/2016....	.....	14,145,000	.....	.....	.....	.....	.....0	.....	61,413	61,413	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	20,921,827	.....	.....	.....	.....	.....0	.....	201,947	201,947	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,550,916	.....	.....	.....	.....	.....0	.....	20,973	20,973	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....	.....	04/29/2016....	.....	67,141,263	.....	.....	.....	.....	.....0	.....	399,357	399,357	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	7,328,606	.....	.....	.....	.....	.....0	.....	62,771	62,771	.....	.....	.....0
00-1102543.....	ROCHESTER.....	MN.....	.....	04/05/2016....	.....	11,400,000	.....	.....	.....	.....	.....0	.....	71,929	71,929	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	6,768,758	.....	.....	.....	.....	.....0	.....	38,265	38,265	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	26,375,761	.....	.....	.....	.....	.....0	.....	314,574	314,574	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....	.....	04/05/2016....	.....	28,932,371	.....	.....	.....	.....	.....0	.....	162,008	162,008	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	4,971,428	.....	.....	.....	.....	.....0	.....	40,865	40,865	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	23,438,001	.....	.....	.....	.....	.....0	.....	144,427	144,427	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	2,594,109	.....	.....	.....	.....	.....0	.....	15,985	15,985	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	5,370,260	.....	.....	.....	.....	.....0	.....	33,092	33,092	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	13,926,269	.....	.....	.....	.....	.....0	.....	85,815	85,815	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	13,516,673	.....	.....	.....	.....	.....0	.....	83,291	83,291	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	7,190,687	.....	.....	.....	.....	.....0	.....	44,310	44,310	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	15,954,947	.....	.....	.....	.....	.....0	.....	127,586	127,586	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....	.....	08/29/2016....	.....	11,592,063	.....	.....	.....	.....	.....0	.....	63,529	63,529	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	17,806,420	.....	.....	.....	.....	.....0	.....	89,206	89,206	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	7,711,715	.....	.....	.....	.....	.....0	.....	48,291	48,291	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	13,077,294	.....	.....	.....	.....	.....0	.....	157,336	157,336	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	20,999,893	.....	.....	.....	.....	.....0	.....	248,250	248,250	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	11,496,107	.....	.....	.....	.....	.....0	.....	69,265	69,265	.....	.....	.....0

SCHEDULE B - PART 3

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

QE024

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102619.....	MADISON.....	WI.....	.....	08/10/2016....	.....	7,108,300	.....	.....	.....	.....	.....0	.....	40,680	40,680	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	3,094,524	.....	.....	.....	.....	.....0	.....	59,796	59,796	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....	.....	11/22/2016....	.....	6,903,013	.....	.....	.....	.....	.....0	.....	53,515	53,515	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	16,924,994	.....	.....	.....	.....	.....0	.....	302,242	302,242	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	13,447,023	.....	.....	.....	.....	.....0	.....	82,460	82,460	.....	.....	.....0
00-1102636.....	OVIEDO.....	FL.....	.....	08/08/2016....	.....	12,030,333	.....	.....	.....	.....	.....0	.....	101,418	101,418	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	8,580,458	.....	.....	.....	.....	.....0	.....	72,335	72,335	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	9,803,087	.....	.....	.....	.....	.....0	.....	81,718	81,718	.....	.....	.....0
00-1102648.....	COLUMBUS.....	OH.....	.....	10/11/2016....	.....	10,578,172	.....	.....	.....	.....	.....0	.....	53,368	53,368	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	6,118,790	.....	.....	.....	.....	.....0	.....	48,726	48,726	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	6,201,788	.....	.....	.....	.....	.....0	.....	51,713	51,713	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	16,542,746	.....	.....	.....	.....	.....0	.....	99,748	99,748	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	10,743,484	.....	.....	.....	.....	.....0	.....	87,780	87,780	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	11,238,567	.....	.....	.....	.....	.....0	.....	85,285	85,285	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....	.....	10/20/2016....	.....	17,719,169	.....	.....	.....	.....	.....0	.....	106,451	106,451	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....	.....	10/12/2018....	.....	6,468,269	.....	.....	.....	.....	.....0	.....	54,280	54,280	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	4,688,760	.....	.....	.....	.....	.....0	.....	30,089	30,089	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....	.....	09/19/2018....	.....	20,590,528	.....	.....	.....	.....	.....0	.....	92,428	92,428	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,504,998	.....	.....	.....	.....	.....0	.....	55,274	55,274	.....	.....	.....0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017....	.....	33,131,748	.....	.....	.....	.....	.....0	.....	313,248	313,248	.....	.....	.....0
00-1102693.....	WEST CHESTER.....	PA.....	.....	03/06/2017....	.....	35,315,870	.....	.....	.....	.....	.....0	.....	171,937	171,937	.....	.....	.....0
00-1102700.....	BERKELEY.....	CA.....	.....	02/17/2017....	.....	11,354,600	.....	.....	.....	.....	.....0	.....	50,550	50,550	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	4,383,786	.....	.....	.....	.....	.....0	.....	29,126	29,126	.....	.....	.....0
00-1102707.....	SEATTLE.....	WA.....	.....	04/11/2017....	.....	9,898,129	.....	.....	.....	.....	.....0	.....	45,286	45,286	.....	.....	.....0
00-1102712.....	VALENCIA.....	CA.....	.....	05/15/2017....	.....	3,556,372	.....	.....	.....	.....	.....0	.....	19,149	19,149	.....	.....	.....0
00-1102719.....	KENT.....	WA.....	.....	04/13/2017....	.....	8,376,965	.....	.....	.....	.....	.....0	.....	147,878	147,878	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	2,831,228	.....	.....	.....	.....	.....0	.....	20,896	20,896	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	12,660,354	.....	.....	.....	.....	.....0	.....	70,561	70,561	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	15,609,154	.....	.....	.....	.....	.....0	.....	168,699	168,699	.....	.....	.....0
00-1102728.....	GREENVILLE.....	SC.....	.....	10/12/2018....	.....	4,224,332	.....	.....	.....	.....	.....0	.....	29,851	29,851	.....	.....	.....0
00-1102734.....	WASHINGTON.....	DC.....	.....	05/31/2017....	.....	48,533,209	.....	.....	.....	.....	.....0	.....	242,050	242,050	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	13,603,204	.....	.....	.....	.....	.....0	.....	117,206	117,206	.....	.....	.....0
00-1102742.....	LAWRENCE.....	KS.....	.....	09/08/2017....	.....	22,934,668	.....	.....	.....	.....	.....0	.....	100,874	100,874	.....	.....	.....0
00-1102753.....	ENCINITAS.....	CA.....	.....	06/23/2017....	.....	6,039,381	.....	.....	.....	.....	.....0	.....	29,176	29,176	.....	.....	.....0
00-1102754.....	SAN DIEGO.....	CA.....	.....	07/18/2017....	.....	9,388,550	.....	.....	.....	.....	.....0	.....	50,262	50,262	.....	.....	.....0
00-1102756.....	MADISON.....	WI.....	.....	07/10/2017....	.....	10,721,037	.....	.....	.....	.....	.....0	.....	55,273	55,273	.....	.....	.....0
00-1102757.....	BALTIMORE.....	MD.....	.....	08/08/2017....	.....	10,164,165	.....	.....	.....	35,553	35,553	.....	53,451	53,451	.....	.....	.....0
00-1102761.....	RICHMOND.....	VA.....	.....	07/19/2017....	.....	12,426,628	.....	.....	.....	.....	.....0	.....	67,530	67,530	.....	.....	.....0
00-1102762.....	ODESSA.....	FL.....	.....	07/14/2017....	.....	12,069,561	.....	.....	.....	.....	.....0	.....	95,208	95,208	.....	.....	.....0
00-1102764.....	MYRTLE BEACH.....	SC.....	.....	07/07/2017....	.....	15,416,569	.....	.....	.....	.....	.....0	.....	81,057	81,057	.....	.....	.....0
00-1102766.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	3,708,305	.....	.....	.....	.....	.....0	.....	18,073	18,073	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102767.....	KALAMAZOO.....	MI.....	.....	07/20/2017....	.....	6,510,943	.....	.....	.....	.....	.....0	.....	81,796	81,796	.....	.....	.....0
00-1102768.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	6,733,502	.....	.....	.....	.....	.....0	.....	32,817	32,817	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	22,105,766	.....	.....	.....	.....	.....0	.....	242,214	242,214	.....	.....	.....0
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017....	.....	9,758,397	.....	.....	.....	.....	.....0	.....	73,126	73,126	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/29/2017....	.....	14,477,254	.....	.....	.....	.....	.....0	.....	81,574	81,574	.....	.....	.....0
00-1102786.....	MARYSVILLE.....	WA.....	.....	01/10/2018....	.....	21,720,144	.....	.....	.....	.....	.....0	.....	220,977	220,977	.....	.....	.....0
00-1102792.....	WOODSTOCK.....	GA.....	.....	10/12/2017....	.....	20,914,130	.....	.....	.....	.....	.....0	.....	97,647	97,647	.....	.....	.....0
00-1102794.....	TULSA.....	OK.....	.....	10/30/2017....	.....	10,702,633	.....	.....	.....	.....	.....0	.....	114,407	114,407	.....	.....	.....0
00-1102795.....	GREENVILLE.....	SC.....	.....	09/29/2017....	.....	14,952,622	.....	.....	.....	.....	.....0	.....	73,007	73,007	.....	.....	.....0
00-1102796.....	OVERLAND PARK.....	KS.....	.....	11/07/2017....	.....	25,178,879	.....	.....	.....	.....	.....0	.....	243,151	243,151	.....	.....	.....0
00-1102797.....	REDMOND.....	WA.....	.....	09/08/2017....	.....	9,378,901	.....	.....	.....	.....	.....0	.....	157,467	157,467	.....	.....	.....0
00-1102798.....	WALTHAM.....	MA.....	.....	11/29/2017....	.....	15,000,000	.....	.....	.....	.....	.....0	.....	71,186	71,186	.....	.....	.....0
00-1102799.....	EUGENE.....	OR.....	.....	10/26/2017....	.....	4,481,413	.....	.....	.....	.....	.....0	.....	23,736	23,736	.....	.....	.....0
00-1102800.....	FORT MILL.....	SC.....	.....	09/22/2017....	.....	8,259,643	.....	.....	.....	.....	.....0	.....	63,313	63,313	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	12,916,491	.....	.....	.....	.....	.....0	.....	97,576	97,576	.....	.....	.....0
00-1102808.....	WILLIAMSVILLE.....	NY.....	.....	12/01/2017....	.....	8,076,510	.....	.....	.....	.....	.....0	.....	56,734	56,734	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	39,215,543	.....	.....	.....	.....	.....0	.....	189,319	189,319	.....	.....	.....0
00-1102814.....	BEDFORD.....	NH.....	.....	03/15/2018....	.....	15,253,206	.....	.....	.....	.....	.....0	.....	96,082	96,082	.....	.....	.....0
00-1102823.....	PORTSMOUTH.....	NH.....	.....	12/22/2017....	.....	10,827,308	.....	.....	.....	.....	.....0	.....	49,257	49,257	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	9,274,506	.....	.....	.....	.....	.....0	.....	67,473	67,473	.....	.....	.....0
00-1102827.....	BURIEN.....	WA.....	.....	12/18/2017....	.....	9,836,562	.....	.....	.....	.....	.....0	.....	105,778	105,778	.....	.....	.....0
00-1102828.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,726,194	.....	.....	.....	.....	.....0	.....	26,282	26,282	.....	.....	.....0
00-1102829.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,260,420	.....	.....	.....	.....	.....0	.....	22,997	22,997	.....	.....	.....0
00-1102830.....	SAN DIEGO.....	CA.....	.....	02/23/2018....	.....	7,200,798	.....	.....	.....	.....	.....0	.....	39,073	39,073	.....	.....	.....0
00-1102832.....	MONROE.....	WA.....	.....	01/04/2018....	.....	15,586,783	.....	.....	.....	.....	.....0	.....	111,408	111,408	.....	.....	.....0
00-1102833.....	BEAVERTON.....	OR.....	.....	03/05/2018....	.....	10,020,834	.....	.....	.....	.....	.....0	.....	64,732	64,732	.....	.....	.....0
00-1102834.....	ATLANTA.....	GA.....	.....	06/22/2018....	.....	5,000,000	.....	.....	.....	.....	.....0	.....	1,661,344	1,661,344	.....	.....	.....0
00-1102837.....	KENT.....	WA.....	.....	03/06/2018....	.....	41,149,633	.....	.....	.....	.....	.....0	.....	213,456	213,456	.....	.....	.....0
00-1102839.....	JACKSONVILLE.....	FL.....	.....	01/09/2018....	.....	29,868,350	.....	.....	.....	.....	.....0	.....	158,222	158,222	.....	.....	.....0
00-1102840.....	TONAWANDA.....	NY.....	.....	02/07/2018....	.....	5,691,459	.....	.....	.....	.....	.....0	.....	30,277	30,277	.....	.....	.....0
00-1102841.....	RALEIGH.....	NC.....	.....	01/31/2018....	.....	12,000,000	.....	.....	.....	.....	.....0	.....	54,507	54,507	.....	.....	.....0
00-1102848.....	JERICO.....	NY.....	.....	07/17/2018....	.....	22,870,972	.....	.....	.....	.....	.....0	.....	100,021	100,021	.....	.....	.....0
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	.....	13,662,718	.....	.....	.....	.....	.....0	.....	139,568	139,568	.....	.....	.....0
00-1102855.....	SAN DIEGO.....	CA.....	.....	03/09/2018....	.....	3,598,678	.....	.....	.....	.....	.....0	.....	24,871	24,871	.....	.....	.....0
00-1102856.....	CAMBRIDGE.....	MA.....	.....	05/23/2018....	.....	11,686,329	.....	.....	.....	.....	.....0	.....	55,312	55,312	.....	.....	.....0
00-1102857.....	NEW YORK.....	NY.....	.....	04/12/2018....	.....	37,138,936	.....	.....	.....	.....	.....0	.....	182,432	182,432	.....	.....	.....0
00-1102858.....	INDIANAPOLIS.....	IN.....	.....	04/25/2018....	.....	15,839,851	.....	.....	.....	.....	.....0	.....	71,258	71,258	.....	.....	.....0
00-1102863.....	ONTARIO.....	CA.....	.....	10/12/2018....	.....	4,108,186	.....	.....	.....	.....	.....0	.....	20,148	20,148	.....	.....	.....0
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	.....	14,099,190	.....	.....	.....	.....	.....0	.....	97,314	97,314	.....	.....	.....0
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	.....	8,256,998	.....	.....	.....	.....	.....0	.....	40,749	40,749	.....	.....	.....0
00-1102871.....	SALEM.....	OR.....	.....	07/16/2018....	.....	9,040,589	.....	.....	.....	.....	.....0	.....	41,471	41,471	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	9,333,654	.....	.....	.....	.....	.....0	.....	127,612	127,612	.....	.....	.....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
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	.....	7,858,503	.....	.....	.....	.....	.....0	.....	123,270	123,270	.....	.....	.....0
00-1102875.....	BURLINGTON.....	KY.....	.....	06/11/2018....	.....	12,257,795	.....	.....	.....	.....	.....0	.....	119,551	119,551	.....	.....	.....0
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	.....	19,214,655	.....	.....	.....	.....	.....0	.....	192,692	192,692	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	19,126,402	.....	.....	.....	.....	.....0	.....	136,497	136,497	.....	.....	.....0
00-1102880.....	NORTH HOLLYWOOD.....	CA.....	.....	06/22/2018....	.....	7,512,517	.....	.....	.....	.....	.....0	.....	34,978	34,978	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	14,246,349	.....	.....	.....	.....	.....0	.....	88,141	88,141	.....	.....	.....0
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	.....	10,291,533	.....	.....	.....	.....	.....0	.....	3,473,496	3,473,496	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	26,413,275	.....	.....	.....	.....	.....0	.....	132,302	132,302	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	13,787,918	.....	.....	.....	.....	.....0	.....	135,471	135,471	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	33,352,942	.....	.....	.....	.....	.....0	.....	184,220	184,220	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	6,669,164	.....	.....	.....	.....	.....0	.....	39,824	39,824	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	12,790,594	.....	.....	.....	.....	.....0	.....	85,031	85,031	.....	.....	.....0
00-1102897.....	OMAHA.....	NE.....	.....	07/26/2018....	.....	7,489,811	.....	.....	.....	.....	.....0	.....	47,770	47,770	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	19,702,698	.....	.....	.....	.....	.....0	.....	85,083	85,083	.....	.....	.....0
00-1102902.....	BURLINGTON.....	MA.....	.....	08/06/2018....	.....	28,444,766	.....	.....	.....	.....	.....0	.....	186,598	186,598	.....	.....	.....0
00-1102909.....	MARLTON.....	NJ.....	.....	09/06/2018....	.....	7,592,080	.....	.....	.....	.....	.....0	.....	50,588	50,588	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,090,348	.....	.....	.....	.....	.....0	.....	113,134	113,134	.....	.....	.....0
00-1102913.....	STOUGHTON.....	MA.....	.....	09/20/2018....	.....	12,205,956	.....	.....	.....	.....	.....0	.....	66,435	66,435	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	14,273,264	.....	.....	.....	.....	.....0	.....	93,727	93,727	.....	.....	.....0
00-1102917.....	PORTLAND.....	OR.....	.....	09/27/2018....	.....	15,283,590	.....	.....	.....	.....	.....0	.....	74,763	74,763	.....	.....	.....0
00-1102918.....	DENVER.....	CO.....	.....	08/31/2018....	.....	16,219,827	.....	.....	.....	.....	.....0	.....	93,525	93,525	.....	.....	.....0
00-1102919.....	CULVER CITY.....	CA.....	.....	09/21/2018....	.....	6,507,312	.....	.....	.....	.....	.....0	.....	30,219	30,219	.....	.....	.....0
00-1102922.....	SAVANNAH.....	GA.....	.....	11/30/2018....	.....	15,776,902	.....	.....	.....	.....	.....0	.....	231,248	231,248	.....	.....	.....0
00-1102926.....	CERRITOS.....	CA.....	.....	02/01/2019....	.....	7,849,471	.....	.....	.....	.....	.....0	.....	36,519	36,519	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	9,690,705	.....	.....	.....	.....	.....0	.....	45,085	45,085	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	5,831,329	.....	.....	.....	.....	.....0	.....	26,941	26,941	.....	.....	.....0
00-1102930.....	REDONDO BEACH.....	CA.....	.....	06/12/2019....	.....	6,833,646	.....	.....	.....	.....	.....0	.....	31,093	31,093	.....	.....	.....0
00-1102931.....	BUENA PARK.....	CA.....	.....	10/23/2018....	.....	17,361,687	.....	.....	.....	.....	.....0	.....	82,292	82,292	.....	.....	.....0
00-1102933.....	DOYLESTOWN.....	PA.....	.....	12/19/2018....	.....	4,089,370	.....	.....	.....	.....	.....0	.....	36,656	36,656	.....	.....	.....0
00-1102934.....	MONTGOMERYVILLE.....	PA.....	.....	12/19/2018....	.....	3,642,830	.....	.....	.....	.....	.....0	.....	32,653	32,653	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	7,012,863	.....	.....	.....	.....	.....0	.....	41,037	41,037	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	18,403,257	.....	.....	.....	.....	.....0	.....	83,587	83,587	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	14,562,505	.....	.....	.....	.....	.....0	.....	66,749	66,749	.....	.....	.....0
00-1102950.....	RICHMOND.....	VA.....	.....	01/17/2019....	.....	17,276,361	.....	.....	.....	.....	.....0	.....	106,063	106,063	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	23,372,879	.....	.....	.....	.....	.....0	.....	176,839	176,839	.....	.....	.....0
00-1102956.....	WALL TOWNSHIP.....	NJ.....	.....	02/28/2019....	.....	16,556,487	.....	.....	.....	.....	.....0	.....	105,732	105,732	.....	.....	.....0
00-1102963.....	MIDLAND.....	TX.....	.....	07/31/2019....	.....	28,656,638	.....	.....	.....	.....	.....0	.....	265,149	265,149	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	31,065,066	.....	.....	.....	.....	.....0	.....	142,623	142,623	.....	.....	.....0
00-1102969.....	AMERICAN FORK.....	UT.....	.....	02/26/2019....	.....	18,714,947	.....	.....	.....	.....	.....0	.....	119,670	119,670	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	21,193,802	.....	.....	.....	.....	.....0	.....	135,212	135,212	.....	.....	.....0
00-1102972.....	TAYLORTOWN.....	NC.....	.....	04/11/2019....	.....	9,452,651	.....	.....	.....	.....	.....0	.....	58,452	58,452	.....	.....	.....0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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
00-1102979.....	WINTER PARK.....	FL.....	.....	05/15/2019....	.....	17,807,228	.....	.....	.....	.....	.....0	.....	78,535	78,535	.....	.....	.....0
00-1102980.....	LAKE WYLIE.....	SC.....	.....	06/14/2019....	.....	24,000,000	.....	.....	.....	.....	.....0	.....	66,606	66,606	.....	.....	.....0
00-1102986.....	PINEY FLATS.....	TN.....	.....	05/29/2019....	.....	19,102,477	.....	.....	.....	.....	.....0	.....	87,935	87,935	.....	.....	.....0
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019....	.....	15,107,771	.....	.....	.....	.....	.....0	.....	99,034	99,034	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	4,635,830	.....	.....	.....	.....	.....0	.....	67,458	67,458	.....	.....	.....0
00-1102993.....	DELTONA.....	FL.....	.....	08/16/2019....	.....	6,140,768	.....	.....	.....	.....	.....0	.....	38,815	38,815	.....	.....	.....0
00-1103001.....	VANCOUVER.....	WA.....	.....	06/13/2019....	.....	1,922,909	.....	.....	.....	.....	.....0	.....	14,544	14,544	.....	.....	.....0
00-1103004.....	TAYLORTOWN.....	NC.....	.....	08/06/2019....	.....	3,787,238	.....	.....	.....	.....	.....0	.....	23,819	23,819	.....	.....	.....0
00-1103006.....	FREDERICK.....	MD.....	.....	11/12/2019....	.....	27,835,644	.....	.....	.....	.....	.....0	.....	173,982	173,982	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	10,746,178	.....	.....	.....	.....	.....0	.....	50,195	50,195	.....	.....	.....0
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019....	.....	4,972,133	.....	.....	.....	.....	.....0	.....	23,802	23,802	.....	.....	.....0
00-1103012.....	RANDOLPH.....	MA.....	.....	07/01/2019....	.....	5,170,283	.....	.....	.....	.....	.....0	.....	24,191	24,191	.....	.....	.....0
00-1103024.....	WOOD_DALE.....	IL.....	.....	08/29/2019....	.....	8,110,605	.....	.....	.....	.....	.....0	.....	39,725	39,725	.....	.....	.....0
00-1103025.....	SARATOGA SPRINGS.....	UT.....	.....	07/17/2019....	.....	14,726,257	.....	.....	.....	.....	.....0	.....	93,722	93,722	.....	.....	.....0
00-1103026.....	WAYNE.....	PA.....	.....	07/01/2019....	.....	24,326,744	.....	.....	.....	.....	.....0	.....	124,630	124,630	.....	.....	.....0
00-1103029.....	CHARLOTTE.....	NC.....	.....	01/27/2020....	.....	20,675,883	.....	.....	.....	.....	.....0	.....	101,036	101,036	.....	.....	.....0
00-1103041.....	PACE.....	FL.....	.....	09/12/2019....	.....	14,234,737	.....	.....	.....	.....	.....0	.....	70,644	70,644	.....	.....	.....0
00-1103042.....	BOULDER.....	CO.....	.....	08/29/2019....	.....	32,243,200	.....	.....	.....	.....	.....0	.....	166,400	166,400	.....	.....	.....0
00-1103043.....	CHATTANOOGA.....	TN.....	.....	09/18/2019....	.....	3,976,428	.....	.....	.....	.....	.....0	.....	36,367	36,367	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	10,779,403	.....	.....	.....	.....	.....0	.....	53,158	53,158	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	9,601,505	.....	.....	.....	.....	.....0	.....	89,391	89,391	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	9,307,259	.....	.....	.....	.....	.....0	.....	179,618	179,618	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	5,308,495	.....	.....	.....	.....	.....0	.....	25,977	25,977	.....	.....	.....0
00-1103053.....	BELLINGHAM.....	MA.....	.....	02/06/2020....	.....	34,121,644	.....	.....	.....	.....	.....0	.....	30,411	30,411	.....	.....	.....0
00-1103057.....	SCOTTSDALE.....	AZ.....	..S..	12/13/2019....	.....	52,750,000	.....	.....	.....	.....	.....0	.....	288,122	288,122	.....	.....	.....0
00-1103058.....	KIRKLAND.....	WA.....	.....	12/19/2019....	.....	7,138,872	.....	.....	.....	.....	.....0	.....	102,011	102,011	.....	.....	.....0
00-1103067.....	INDIANAPOLIS.....	IN.....	.....	02/06/2020....	.....	17,973,192	.....	.....	.....	.....	.....0	.....	147,194	147,194	.....	.....	.....0
00-1103074.....	ST PAUL.....	MN.....	.....	11/08/2019....	.....	7,014,000	.....	.....	.....	.....	.....0	.....	48,308	48,308	.....	.....	.....0
00-1103075.....	CLAYTON.....	NC.....	.....	11/20/2019....	.....	25,500,000	.....	.....	.....	.....	.....0	.....	128,149	128,149	.....	.....	.....0
00-1103078.....	PHILADELPHIA.....	PA.....	.....	11/18/2019....	.....	3,718,817	.....	.....	.....	.....	.....0	.....	72,703	72,703	.....	.....	.....0
00-1103079.....	SEATTLE.....	WA.....	.....	01/28/2020....	.....	17,309,400	.....	.....	.....	.....	.....0	.....	61,880	61,880	.....	.....	.....0
00-1103083.....	ZEELAND.....	MI.....	.....	10/30/2019....	.....	884,925	.....	.....	.....	.....	.....0	.....	3,676	3,676	.....	.....	.....0
00-1103085.....	TAMPA.....	FL.....	.....	10/17/2019....	.....	30,818,142	.....	.....	.....	.....	.....0	.....	163,454	163,454	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	11,303,446	.....	.....	.....	.....	.....0	.....	55,768	55,768	.....	.....	.....0
00-1103095.....	CERRITOS.....	CA.....	.....	01/29/2020....	.....	6,832,876	.....	.....	.....	.....	.....0	.....	52,400	52,400	.....	.....	.....0
00-1103100.....	NEWPORT NEWS.....	VA.....	.....	11/21/2019....	.....	14,000,000	.....	.....	.....	.....	.....0	.....	69,887	69,887	.....	.....	.....0
00-1103108.....	PHILADELPHIA.....	PA.....	.....	02/14/2020....	.....	14,047,537	.....	.....	.....	.....	.....0	.....	69,921	69,921	.....	.....	.....0
00-1103110.....	CHERRY HILL.....	NJ.....	.....	10/05/2020....	.....	9,969,187	.....	.....	.....	.....	.....0	.....	47,422	47,422	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	24,597,930	.....	.....	.....	.....	.....0	.....	125,024	125,024	.....	.....	.....0
00-1103125.....	CHARLOTTE.....	NC.....	.....	03/04/2020....	.....	19,667,197	.....	.....	.....	.....	.....0	.....	115,968	115,968	.....	.....	.....0
00-1103128.....	CARY.....	NC.....	.....	03/11/2020....	.....	6,449,824	.....	.....	.....	.....	.....0	.....	33,897	33,897	.....	.....	.....0
00-1103133.....	WEST CHESTER.....	PA.....	.....	03/18/2020....	.....	4,944,432	.....	.....	.....	.....	.....0	.....	21,858	21,858	.....	.....	.....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
00-1103138.....	OGDEN.....	UT.....	.....	04/29/2020....	.....	.....7,129,001	.....	.....	.....	.....	.....0	.....	.....53,544	53,544	.....	.....	.....0
00-1103139.....	HUNTINGTON.....	NY.....	.....	05/01/2020....	.....	.....7,905,607	.....	.....	.....	.....	.....0	.....	.....41,637	41,637	.....	.....	.....0
00-1103147.....	POOLER.....	GA.....	.....	11/24/2020....	.....	.....12,000,000	.....	.....	.....	.....	.....0	.....	.....110,439	110,439	.....	.....	.....0
00-1103153.....	PORT ST LUCIE.....	FL.....	.....	06/18/2020....	.....	.....2,062,405	.....	.....	.....	.....	.....0	.....	.....19,287	19,287	.....	.....	.....0
00-1103159.....	WESLEY CHAPEL.....	FL.....	.....	04/23/2020....	.....	.....51,359,964	.....	.....	.....	.....	.....0	.....	.....281,679	281,679	.....	.....	.....0
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020....	.....	.....9,408,067	.....	.....	.....	.....	.....0	.....	.....47,352	47,352	.....	.....	.....0
00-1103168.....	SCOTTSDALE.....	AZ.....	.....	06/15/2020....	.....	.....21,585,179	.....	.....	.....	.....	.....0	.....	.....102,026	102,026	.....	.....	.....0
00-1103174.....	ALPHARETTA.....	GA.....	.....	06/30/2020....	.....	.....13,259,212	.....	.....	.....	.....	.....0	.....	.....118,051	118,051	.....	.....	.....0
00-1103176.....	NORWOOD.....	OH.....	.....	07/01/2020....	.....	.....44,500,000	.....	.....	.....	.....	.....0	.....	.....2,664,671	2,664,671	.....	.....	.....0
00-1103177.....	CINCINNATI.....	OH.....	.....	07/01/2020....	.....	.....19,000,000	.....	.....	.....	.....	.....0	.....	.....1,137,725	1,137,725	.....	.....	.....0
00-1103180.....	MELVILLE.....	NY.....	.....	09/01/2020....	.....	.....13,425,549	.....	.....	.....	.....	.....0	.....	.....76,480	76,480	.....	.....	.....0
00-1103183.....	JURUPA VALLEY.....	CA.....	.....	08/31/2020....	.....	.....5,969,973	.....	.....	.....	.....	.....0	.....	.....30,750	30,750	.....	.....	.....0
00-1103187.....	LOUISVILLE.....	KY.....	.....	11/23/2020....	.....	.....17,150,000	.....	.....	.....	.....	.....0	.....	.....155,555	155,555	.....	.....	.....0
00-1103199.....	HUNTSVILLE.....	AL.....	.....	11/23/2020....	.....	.....16,000,000	.....	.....	.....	.....	.....0	.....	.....107,047	107,047	.....	.....	.....0
00-1103201.....	SHOREWOOD HILLS.....	WI.....	.....	12/09/2020....	.....	.....22,775,000	.....	.....	.....	.....	.....0	.....	.....119,415	119,415	.....	.....	.....0
00-1103206.....	WEST COLUMBIA.....	SC.....	.....	12/10/2020....	.....	.....10,500,000	.....	.....	.....	.....	.....0	.....	.....81,839	81,839	.....	.....	.....0
00-1103211.....	CINCINNATI.....	OH.....	.....	12/16/2020....	.....	.....3,000,000	.....	.....	.....	.....	.....0	.....	.....19,641	19,641	.....	.....	.....0
00-1103226.....	GREENFIELD.....	WI.....	.....	02/18/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....39,283	39,283	.....	.....	.....0
00-1103231.....	FAIRFIELD.....	NJ.....	.....	02/12/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....54,941	54,941	.....	.....	.....0
00-1103236.....	WESTWOOD.....	NJ.....	.....	03/08/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....26,328	26,328	.....	.....	.....0
00-1103244.....	ROCKVILLE.....	MD.....	.....	05/19/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....28,499	28,499	.....	.....	.....0
00-1103260.....	HUNTINGTON BEACH.....	CA.....	.....	05/18/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....61,089	61,089	.....	.....	.....0
00-1103275.....	BRISTOL.....	TN.....	.....	06/24/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....29,322	29,322	.....	.....	.....0
00-1103282.....	LEHI.....	UT.....	.....	06/03/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....24,250	24,250	.....	.....	.....0
00-1103302.....	AUSTIN.....	TX.....	.....	07/21/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....17,546	17,546	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,843,359,239	0	0	0	35,553	35,553	0	36,022,808	36,022,808	0	0	0
Mortgages Disposed																	
00-1103309.....	SEATTLE.....	WA.....	.....	08/12/2021....	09/21/2021....	.....	.....	.....	.....	.....	.....0	.....	.....8,000,000	8,000,000	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						0	0	0	0	0	0	0	8,000,000	8,000,000	0	0	0
0599999. Total Mortgages.....						3,933,807,898	0	0	0	35,553	35,553	0	136,918,895	136,918,895	0	0	0

QE02.8

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	-	20,711	-	1,721,693	6.120
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE....	Blackstone Credit.....		06/03/2016.....	2	-	55,082	-	3,105,274	0.150
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE....	Ares Management.....		06/23/2017.....	2	-	140,235	-	2,379,011	0.200
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Equity Partners.....		05/10/2017.....	2	-	11,181	-	1,020,676	0.390
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....		03/31/2020.....	2	-	1,144,068	-	17,165,055	0.560
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY....	HPS Investment Partners.....		01/25/2021.....	2	400,523	-	-	5,400,000	0.160
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY....	HPS Investment Partners.....		01/25/2021.....	2	4,653,411	-	-	7,920,000	0.440
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM..	Oaktree Capital Management.....		01/15/2021.....	3	1,330,000	-	-	10,640,000	0.090
	Ares Capital Europe V.....	Wilmington.....	DE....	Ares Management.....		06/09/2021.....	2	2,886,166	-	-	24,789,524	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.....							9,270,100	1,371,277	0	74,141,233	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	-	84,574	-	4,644,945	0.140
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN....	Yukon Partners.....		07/18/2017.....	2	-	13,570	-	1,169,260	1.250
	Fundamental Partners III, L.P.....	Wilmington.....	DE....	Fundamental Advisors.....		05/18/2017.....	3	-	422,961	-	939,910	0.700
	Clearlake Capital Partners V.....	Santa Monica.....	CA....	Clearlake Capital.....		12/05/2017.....	3	-	9,871	-	569,483	0.060
	Dyal Capital Partners IV.....	New York.....	NY....	Dyal Capital.....		06/11/2018.....	3	-	247,323	-	4,609,860	0.070
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY..	Intermediate Capital Group.....		08/24/2018.....	2	-	259,688	-	2,165,025	0.140
	Blackstone Infrastructure Partners.....	New York.....	NY....	Blackstone Infrastructure.....		03/14/2019.....	3	-	515,752	-	2,073,939	0.090
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX....	TPG Capital.....		10/01/2019.....	3	-	54,170	-	659,474	0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX....	TPG Capital.....		10/01/2019.....	3	-	105,811	-	361,811	0.010
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX....	Vista Equity Partners.....		01/24/2019.....	3	-	418,887	-	1,045,200	0.020
	Parallax Fund, LP.....	San Francisco.....	CA....	Parallax Volatility Advisers, L.P.....		06/25/2021.....	9	6,000,000	-	-	-	6.000
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM..	Navis.....		06/11/2021.....	3	35,000	-	-	790,000	0.130
	LMR Fund Limited.....	Grand Cayman.....	CYM..	LMR Partners LLC.....		06/25/2021.....	4	6,000,000	-	-	-	0.420
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....		04/09/2020.....	2	-	689,445	-	4,801,781	0.600
	Centiva Onshore Fund, LP.....	Wilmington.....	DE....	Centiva Capital LP.....		06/25/2021.....	13	15,000,000	-	-	-	15.000
	ZMC III, L.P.....	New York.....	NY....	ZMC.....		01/03/2020.....	3	-	10,212	-	1,365,706	0.220
	Global Infrastructure Partners IV, L.P.....	New York.....	NY....	Global Infrastructure Partners.....		10/23/2019.....	3	-	769,832	-	8,799,573	0.050
	Laurion Capital LP.....	Dover.....	DE....	Laurion Capital.....		06/25/2021.....	13	8,000,000	-	-	-	0.800
	Veritas Capital Fund VII.....	New York.....	NY....	Veritas Capital.....		04/15/2020.....	3	-	3,846	-	2,073,227	0.080
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN..	Brookfield Asset Management.....		11/05/2019.....	3	-	74,404	-	3,910,752	0.040
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management.....		03/20/2020.....	3	-	62,380	-	2,451,454	0.500
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....		10/30/2019.....	3	-	261,540	-	1,332,588	0.310
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....		01/27/2020.....	3	-	738,000	-	3,492,000	0.910
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA....	Clearlake Capital.....		05/22/2020.....	3	-	488,358	-	826,148	0.040
	Tenor Opportunity Fund, L.P.....	New York.....	NY....	Tenor Opportunity Associates, LLC.....		06/25/2021.....	9	8,000,000	-	-	-	0.400

QE03

SCHEDULE BA - PART 2

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

QE03.1

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
QE03.1	L Catterton IX Offshore, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	05/22/2020.....	3	-	107,414	-	688,425	0.020
	Alphadyne International Partners LP.....	New York.....	NY....	Alphadyne Capital LLC.....	.....	06/25/2021.....	4	8,000,000	-	-	-	0.800
	Ampersand 2020, L.P.....	Boston.....	MA....	Ampersand Capital.....	.....	11/12/2020.....	3	-	84,348	-	980,696	0.170
	Altaris Health Partners V, L.P.....	New York.....	NY....	Altaris Capital Partners, LLC.....	.....	04/22/2021.....	3	537,434	-	-	1,894,359	0.100
	FP Solar Finance LP.....	New York.....	NY....	Fundamental Advisors.....	.....	07/30/2020.....	3	-	2,862,900	-	-	6.090
	Verition Mutli-Strategy Fund LLC.....	Chicago.....	IL....	Verition Fund Managment LLC.....	.....	08/30/2021.....	13	15,000,000	-	-	-	1.500
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020.....	3	-	655,858	-	3,610,974	0.230
	GTCR Fund XIII.....	New York.....	NY....	GTCR.....	.....	09/07/2021.....	3	176,500	-	-	2,323,500	0.040
	KH Aggregator LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020.....	3	-	14,217	- .....	.....	.....0.080
	Fundamental Partners IV LP.....	Wilmington.....	DE....	Fundamental Advisors.....	.....	12/11/2020.....	3	-	1,744,995	-	10,004,500	1.700
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT....	Mercato Partners.....	.....	04/16/2021.....	3	198,170	-	-	1,600,000	0.670
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY....	EnCap Investments.....	.....	04/21/2021.....	3	52,428	-	-	1,276,977	0.180
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	04/21/2021.....	3	176,216	-	-	3,638,025	0.550
	Veritas Capital Vantage Fund, L.P.....	Wilmington.....	DE....	Veritas Capital.....	.....	07/01/2021.....	3	37,514	-	-	3,462,486	0.280
	Aequim Arbitrage Fund LP.....	Dover.....	DE....	Aequim Alternative Investments LLC.....	.....	07/29/2021.....	7	15,000,000	-	-	-	1.500
	EQT Infrastructure V.....	Stockholm.....	SWE..	EQT Partners.....	.....	08/13/2021.....	3	1,983,503	-	-	8,006,429	0.070
	PPC III LP.....	Dover.....	DE....	Pritzker Private Capital.....	.....	09/21/2021.....	3	2,054,074	-	-	2,972,358	0.190
	ICG Europe Fund VIII SCSp.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	09/24/2021.....	2	658,319	-	-	7,466,782	1.750
	Northleaf Infrastructure Capital Partners (US) III LP.....	Toronto.....	CAN..	Northleaf Infrastructure Capital Partners.....	.....	07/28/2021.....	3	3,182,070	-	-	6,909,078	0.700
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								90,091,228	10,700,356	0	102,916,725	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.....	.....	- .....	.....138,093	-	-	0.420
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD....	AEW.....	.....	02/21/2019.....	.....	- .....	.....151,324	-	-	0.170
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE....	Crow Holdings Capital Partners.....	.....	05/01/2015.....	.....	- .....	.....8,628	-	858,356	0.700
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE....	GEM Realty Capital.....	.....	04/15/2016.....	.....	- .....	.....600,000	-	6,299,297	1.180
	PCCP Equity VII.....	Dover.....	DE....	PCCP.....	.....	05/10/2016.....	.....	- .....	.....116,715	-	1,634,925	1.250
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	10/21/2016.....	.....	- .....	.....426,735	-	1,877,506	2.160
	DivcoWest Fund V, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	06/23/2017.....	.....	- .....	.....65,408	-	1,080,996	0.320
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	11/03/2017.....	.....	- .....	.....133,136	-	491,162	0.540
	Helios Infracore LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	12/22/2017.....	.....	- .....	.....199,665	-	2,482,490	6.500
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019.....	.....	- .....	.....598,835	-	1,828,537	0.770
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Investors.....	.....	12/21/2018.....	.....	- .....	.....214,982	-	10,307,486	0.850
	HSREP VII Co-Investment, L.P.....	New York.....	NY....	Harrison Street.....	.....	05/02/2019.....	.....	- .....	.....105,634	-	753,893	1.410
	Bell Institutional Fund VII, LLC.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019.....	.....	- .....	.....132,827	-	5,182,667	0.840
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE....	Exeter Property Group.....	.....	10/23/2020.....	.....	- .....	.....1,200,000	-	6,600,000	0.610
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	03/27/2020.....	.....	- .....	.....7,034,156	-	8,257,835	1.590

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
QE032	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	12/10/2020....	.....	- .....	.....18,586	-	4,193,075	0.430
	Dermody Properties Industrial Fund III, LP.....	Dover.....	DE....	Dermody Properties.....	.....	06/10/2021....	.....	.....2,212,686	-	-	12,817,050	1.500
	Related Real Estate Fund III, LP.....	Dover.....	DE....	Related Fund Management.....	.....	08/27/2020....	.....	- .....	.....275,576	-	3,795,555	0.260
	PCCP Credit X, LP.....	Dover.....	DE....	PCCP.....	.....	08/17/2021....	.....	.....15,482,980	-	-	14,014,407	1.730
	US Regional Logistics Program III, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/27/2021....	.....	.....6,500,000	-	-	49,237,500	16.250
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/29/2021....	.....	.....1,831,235	-	-	6,558,603	0.500
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE....	Ares Management.....	.....	04/15/2021....	.....	.....200,319	-	-	2,998,407	0.270
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE....	FrontRange Co-GP Property Fund.....	.....	04/30/2021....	.....	.....12,262	-	-	3,600,000	1.000
	HSREP VIII Co-Investment, L.P.....	Dover.....	DE....	Harrison Street.....	.....	08/11/2021....	.....	.....305,766	-	-	4,694,234	0.990
	Haines Madison LLC.....	Columbus.....	OH....	White Haines LLC.....	.....	08/20/2021....	.....	.....38,650	-	-	1,159,131	0.320
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								26,583,898	11,420,300	0	150,723,112	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Residential Credit Fund II, LP.....	New York.....	NY....	Pretium Partners.....	.....	04/20/2021....	5	2,998,111	-	-	9,016,226	1.200
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								2,998,111	0	0	9,016,226	XXX.....
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_48117796780.....	CHAGRIN FALLS.....	OH....	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....732	.....	.....	.....
	Smart Collateralized Loan_5500003459.....	ESSEX JCT.....	VT....	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....19,877	.....	.....	.....
2999999. Total - Collateral Loans - Unaffiliated.....								0	20,609	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....								128,943,337	23,512,542	0	336,797,296	XXX.....
5099999. Totals.....								128,943,337	23,512,542	0	336,797,296	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	08/04/2021	405,123	.....	.....	.....	.....	.....0	.....	.....405,123	405,123	-	-	0	.....
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/27/2021	595,920	.....	.....	.....	.....	.....0	.....	.....595,920	595,920	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/13/2021	883,058	.....	.....	.....	.....	.....0	.....	.....883,058	883,058	-	-	0	.....
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	09/17/2021	1,287,204	.....	.....	.....	.....	.....0	.....	.....1,287,204	1,287,204	-	-	0	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	08/18/2021	648,206	.....	.....	.....	.....	.....0	.....	.....648,206	648,206	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	08/23/2021	233,563	.....	.....	.....	.....	.....0	.....	.....233,563	233,563	-	-	0	.....
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA..	Distribution.....	05/14/2018	09/30/2021	728,119	.....	.....	.....	.....	.....0	.....	.....728,119	728,119	-	-	0	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019	09/03/2021	592,019	.....	.....	.....	.....	.....0	.....	.....592,019	592,019	-	-	0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							5,373,212	0	0	0	0	0	0	5,373,212	5,373,212	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
QE03.3	Dyal Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	09/30/2016	07/28/2021	1,517	.....	.....	.....	.....	.....0	.....	.....1,517	1,517	-	-	0	.....
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN.	Distribution.....	07/18/2017	07/13/2021	189,366	.....	.....	.....	.....	.....0	.....	.....189,366	189,366	-	-	0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	07/07/2021	32,515	.....	.....	.....	.....	.....0	.....	.....32,515	32,515	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	08/31/2021	67,480	.....	.....	.....	.....	.....0	.....	.....67,480	67,480	-	-	0	.....
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY	Distribution.....	08/24/2018	08/04/2021	90,867	.....	.....	.....	.....	.....0	.....	.....90,867	92,784	1,917	-	1,917	.....
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	08/16/2021	87,670	.....	.....	.....	.....	.....0	.....	.....87,670	87,670	-	-	0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	07/21/2021	1,379	.....	.....	.....	.....	.....0	.....	.....1,379	1,379	-	-	0	.....
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM	Distribution.....	06/11/2021	09/15/2021	2,363	.....	.....	.....	.....	.....0	.....	.....2,363	2,363	-	-	0	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	09/24/2021	3,157	.....	.....	.....	.....	.....0	.....	.....3,157	3,157	-	-	0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	09/24/2021	7,016	.....	.....	.....	.....	.....0	.....	.....7,016	7,016	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	09/23/2021	350,123	.....	.....	.....	.....	.....0	.....	.....350,123	350,123	-	-	0	.....
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA..	Distribution.....	05/22/2020	07/28/2021	20,225	.....	.....	.....	.....	.....0	.....	.....20,225	20,225	-	-	0	.....
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	09/24/2021	793,156	.....	.....	.....	.....	.....0	.....	.....793,156	793,156	-	-	0	.....
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	09/13/2021	44,521	.....	.....	.....	.....	.....0	.....	.....44,521	44,521	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,858,695	0	0	0	0	0	0	1,858,695	1,761,058	(365)	(97,272)	(97,637)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE..	Distribution.....	05/01/2015	09/30/2021	882,570	.....	.....	.....	.....	.....0	.....	.....882,570	882,570	-	-	0	.....
	Bell Institutional Fund V.....	Greensboro.....	NC..	Full Distribution.....	05/28/2015	09/21/2021	10,345,485	(2,062,548)	-	-	-	(2,062,548)	-	8,282,937	8,282,937	-	-	0	8,538,490
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	04/15/2016	08/12/2021	450,482	.....	.....	.....	.....	.....0	.....	.....450,482	450,482	-	-	0	.....
	PCCP Equity VII.....	Dover.....	DE..	Distribution.....	05/10/2016	09/30/2021	338,635	.....	.....	.....	.....	.....0	.....	.....338,635	338,635	-	-	0	.....
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE..	Distribution.....	10/21/2016	09/23/2021	209,818	.....	.....	.....	.....	.....0	.....	.....209,818	209,818	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	09/24/2021	971,600	.....	.....	.....	.....	.....0	.....	.....971,600	971,600	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	08/13/2021	17,404	.....	.....	.....	.....	.....0	.....	.....17,404	17,404	-	-	0	.....
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE..	Distribution.....	05/02/2018	09/10/2021	536,940	.....	.....	.....	.....	.....0	.....	.....536,940	536,940	-	-	0	.....
	Helios Devco LLC.....	Washington.....	DC..	Distribution.....	05/23/2018	.....	.....252	1,620	-	-	-	1,620	-	1,872	-	-	(1,872)	(1,872)	-
	PCCP Credit X, LP.....	Dover.....	DE..	Distribution.....	08/17/2021	09/27/2021	3,572,417	.....	.....	.....	.....	.....0	.....	.....3,572,417	3,572,417	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							17,325,603	(2,060,928)	0	0	0	(2,060,928)	0	15,264,675	15,262,803	0	(1,872)	(1,872)	8,538,490
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Residential Credit Fund II, L.P.....	New York.....	NY..	Distribution.....	04/20/2021	07/26/2021	21,897	.....	.....	.....	.....	.....0	.....	.....21,897	21,897	-	-	0	.....
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							21,897	0	0	0	0	0	0	21,897	21,897	0	0	0	0
4899999. Subtotal - Unaffiliated.....							24,579,407	(2,060,928)	0	0	0	(2,060,928)	0	22,518,479	22,418,970	(365)	(99,144)	(99,509)	8,538,490
5099999. Totals.....							24,579,407	(2,060,928)	0	0	0	(2,060,928)	0	22,518,479	22,418,970	(365)	(99,144)	(99,509)	8,538,490

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. Government											
455780	CJ	3	Indonesia (Republic of) AID Sr Nt		09/07/2021	JP Morgan Securities LLC		3,673,020	2,770,000	11,526	2.B FE
455780	CV	6	Indonesia (Republic of) AID Sr Nt		08/27/2021	JP Morgan Securities LLC		2,141,700	2,200,000	25,777	2.B FE
0599999	Total - Bonds - U.S. Government							5,814,720	4,970,000	37,303	XXX
Bonds - All Other Government											
000000	00	0	Qatar State of Sr Nt	D	08/27/2021	HSBC Securities USA Inc.		5,712,500	5,000,000	69,792	1.D FE
000000	00	0	Abu Dhabi Sr Nt	D	09/30/2021	Bank of America BISD Dealer		2,418,750	2,500,000	3,778	1.C FE
000000	00	0	Republic of Indonesia Sr Nt	D	09/24/2021	JP Morgan Securities LLC		1,436,932	1,036,000	7,817	2.B FE
168863	DT	2	Republic of Chile Sr Nt	D	09/20/2021	Various		10,072,500	10,000,000	36,125	1.F FE
698299	BH	6	Republic of Panama Sr Nt	D	09/08/2021	HSBC Securities USA Inc.		1,917,366	1,668,000	30,024	2.B FE
698299	BN	3	Republic of Panama Sr Nt	D	09/02/2021	Citigroup		2,115,720	2,160,000	21,349	2.B FE
715638	BU	5	Republic of Peru Sr Nt	D	09/08/2021	Bank of America BISD Dealer		3,375,000	3,000,000	5,156	2.A FE
715638	DF	6	Republic of Peru Sr Nt	D	09/24/2021	Various		3,491,022	3,444,000	14,133	2.A FE
718286	CA	3	Republic of Philippines Sr Nt	D	09/21/2021	JP Morgan Securities LLC		2,678,242	2,447,000	5,533	2.B FE
80413T	AP	4	Saudi International Bond Sr Nt	D	09/09/2021	JP Morgan Securities LLC		3,150,000	3,000,000	8,333	1.F FE
80413T	AT	6	Saudi International Bond Sr Nt	D	08/26/2021	Goldman Sachs & Company		5,432,500	5,000,000	57,778	1.F FE
91086Q	BF	4	United Mexican States Sr Nt	D	09/02/2021	Bank of America BISD Dealer		3,059,390	2,780,000	15,630	2.B FE
91087B	AD	2	United Mexican States Sr Nt	D	09/21/2021	Bank of America BISD Dealer		3,244,500	3,000,000	16,483	2.B FE
91087B	AK	6	United Mexican States Sr Nt	D	09/07/2021	HSBC Securities USA Inc.		2,496,960	2,160,000	37,620	2.B FE
AX8009	11	7	Russian Federation Sr Nt	D	09/14/2021	JP Morgan Securities LLC		2,459,000	2,000,000	47,600	2.B FE
1099999	Total - Bonds - All Other Government							53,060,382	49,195,000	377,151	XXX
Bonds - U.S. Special Revenue and Special Assessment											
21969A	AM	4	Corona CA Pension Oblig TxbI		09/30/2021	Stifel Nicolaus & Co Inc.		500,000	500,000		1.B FE
21969A	AN	2	Corona CA Pension Oblig TxbI		09/30/2021	Stifel Nicolaus & Co Inc.		400,000	400,000		1.B FE
3132D6	AX	8	FHLMC Pool# SB8122		09/29/2021	Morgan Stanley & Co LLC		25,244,141	25,000,000	30,208	1.A FE
3132DW	CH	4	FNMA Pool #SD8172		09/24/2021	Citigroup		25,109,375	25,000,000	36,111	1.A
3133AP	VZ	9	FNMA Pool #QC5132		09/24/2021	Bank of America BISD Dealer		25,770,645	24,955,686	45,059	1.A
3140QL	YS	9	FN CB0917 FN CB1620		09/08/2021	Morgan Stanley & Co LLC		25,306,650	24,970,139	11,098	1.A
31418D	5B	4	FNMA Pool #MA4441		09/29/2021	JP Morgan Securities LLC		25,240,234	25,000,000	30,208	1.A FE
76913D	GG	6	Riverside Cnty CA Infa TxbI-Ref-Ser B		09/29/2021	Loop Capital Markets LLC		500,000	500,000		1.D FE
801139	AP	1	Santa Ana Pension Obligations TxbI-Ser A		08/26/2021	Merrill Lynch		2,500,000	2,500,000		1.C FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							130,571,045	128,825,825	152,684	XXX
Bonds - Industrial and Miscellaneous											
00206R	KJ	0	AT&T Inc Sr Nt		09/09/2021	Tax Free Exchange		54,211,221	59,100,000	999,775	2.B FE
00206R	LJ	9	AT&T Inc Sr Nt		09/09/2021	Tax Free Exchange		1,758,510	2,000,000	34,317	2.B FE
024836	AG	3	American Campus CMNTYS Sr Nt		07/01/2021	Barclays Capital Inc.		1,938,700	1,744,000	29,285	2.B FE
03690A	AD	8	Antero Midstream Part/FI Sr Nt		09/23/2021	Various		963,358	930,000	3,125	4.A FE
03690A	AF	3	Antero Midstream Part/FI Sr Nt		09/30/2021	Credit Suisse Securities LLC		124,950	120,000	1,514	4.A FE
03768M	AJ	6	Apidos CLO CLO Ser 2020-33A CI AR		09/14/2021	Goldman Sachs & Company		8,450,000	8,450,000		1.A FE
03768M	AL	1	Apidos CLO CLO Ser 2020-33A CI BR		09/14/2021	Goldman Sachs & Company		6,500,000	6,500,000		1.C FE
03768M	AN	7	Apidos CLO CLO Ser 2020-33A CI CR		09/14/2021	Goldman Sachs & Company		2,500,000	2,500,000		1.F FE
045054	AN	3	Ashtead Capital Inc Sr Nt		08/03/2021	Bank of America BISD Dealer		4,987,050	5,000,000		2.C FE
045054	AP	8	Ashtead Capital Inc Sr Nt		08/03/2021	JP Morgan Securities LLC		4,129,443	4,140,000		2.C FE
06540C	BF	3	BANK CMBS Ser 2021-BN35 CI A5		07/28/2021	Morgan Stanley & Co LLC		7,209,779	7,000,000	4,443	1.A FE
09261W	AA	2	Blackrock DLF IX CLO Ser 2020-1 CI A-2		09/24/2021	Direct		1,139,818	1,139,818		1.A Z

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
09261W	AE 4	Blackrock DLF IX CLO Ser 2020-1 CI B 2			08/04/2021	Direct		899,269	899,269		1.D FE
1248EP	CP 6	CCO Holdings LLC Sr Nt 4.250% 01/15/34			08/03/2021	Various		4,339,016	4,332,517		3.B FE
12610#	AE 3	CBRE US Core Partners LP Sr Nt CI A 2			08/26/2021	JP Morgan Securities LLC		8,000,000	8,000,000		2.B Z
12657G	AE 5	Credit Suisse Mortgage Trust RMBS Ser 20			07/28/2021	Credit Suisse Securities LLC		4,007,518	3,761,070	9,468	1.F FE
12657G	AF 2	Credit Suisse Mortgage Trust RMBS Ser 20			07/28/2021	Credit Suisse Securities LLC		3,061,240	2,854,519	8,054	2.B FE
12739@	AA 9	CED Nevada Virginia Financing Sr Nt 3			08/26/2021	Mizuho Securities USA Inc.		11,651,780	11,651,780		2.C Z
131347	CM 6	Calpine Corp 1st Lein HY Nt 4.500% 02/			08/03/2021	Bank of America BISD Dealer		4,923,336	4,774,750	100,473	3.A FE
14317X	AQ 9	Caryle US CLO Ltd CLO Ser 2020-1A CI A1A			07/14/2021	Citigroup		4,900,000	4,900,000		1.A FE
14317X	AU 0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2R			07/14/2021	Citigroup		6,750,000	6,750,000		1.C FE
15032E	AS 8	Cedar Funding Ltd CLO Ser 2017-8A CI CR			08/18/2021	Credit Suisse Securities LLC		13,000,000	13,000,000		1.F FE
15033X	AJ 5	Cedar Funding Ltd CLO Ser 2019-10A CI AR			09/29/2021	Citigroup		54,000,000	54,000,000		1.A Z
15033X	AL 0	Cedar Funding Ltd CLO Ser 2019-10A CI BR			09/29/2021	Citigroup		14,000,000	14,000,000		1.C Z
15202@	AB 8	Centerspace LP Sr Nt 2.500% 09/17/30			09/17/2021	Direct		20,000,000	20,000,000		2.C Z
16412X	AK 1	Cheniere Corp Christi HD 1st Lien 2.74			08/18/2021	Various		20,404,050	20,400,000		2.C FE
22550L	2G 5	Credit Suisse New York Sr Nt 1.250% 08			08/02/2021	Credit Suisse Securities LLC		4,988,650	5,000,000		1.E FE
24703T	AA 4	Dell Int LLC / EMC Corp 1st Lien 5.450			07/14/2021	Tax Free Exchange		18,892,525	18,000,000	19,075	2.B FE
24703T	AD 8	Dell Int LLC / EMC Corp 1st Lien 6.020			07/14/2021	Tax Free Exchange		16,670,736	15,200,000	17,792	2.B FE
24703T	AE 6	Dell Int LLC / EMC Corp 1st Lien 4.900			07/14/2021	Tax Free Exchange		27,490,597	25,450,000	280,586	2.B FE
24703T	AG 1	Dell Int LLC / EMC Corp 1st Lien 5.300			07/14/2021	Tax Free Exchange		12,306,202	10,950,000	130,579	2.B FE
25161V	AA 1	Deutsche Post AG Sr Nt Ser B 2.407% 11			09/22/2021	Babcock & Brown Securities LLC		10,000,000	10,000,000		1.G Z
260543	CK 7	Dow Chemical Co Sr Nt 4.250% 10/01/34			07/27/2021	Cantor Fitzgerald & Co.		1,303,214	1,100,000	15,324	2.B FE
260543	CL 5	Dow Chemical Co Sr Nt 4.625% 10/01/44			07/09/2021	Various		13,794,729	11,000,000	142,804	2.B FE
260543	DC 4	Dow Chemical Co Sr Nt 2.100% 11/15/30			07/13/2021	Various		7,811,454	7,825,000	27,388	2.B FE
26885B	AH 3	EQT Midstream Partners Sr Nt 6.500% 07			09/30/2021	MarketAxess		73,256	65,000	1,091	3.C FE
29444U	BS 4	Equinix Inc Sr Nt 2.500% 05/15/31			07/07/2021	Citigroup		9,057,400	8,800,000	31,778	2.B FE
30231G	BN 1	Exxon Mobil Corp Sr Nt 2.610% 10/15/30			07/08/2021	Barclays Capital Inc.		6,932,640	6,500,000	40,999	1.D FE
33834D	AA 2	Five Corners Funding Trust Sr Nt 2.850			07/12/2021	JP Morgan Securities LLC		2,020,802	1,900,000	8,875	1.G FE
34107@	AA 7	Florida Pipeline Holdings, LLC Sr Nt 2			07/15/2021	MUFG Securities Inc.		15,000,000	15,000,000		2.B PL
361448	BH 5	GATX Corp Sr Nt 3.100% 06/01/51			08/02/2021	Citigroup		8,492,505	8,700,000	50,943	2.B FE
36263C	AD 1	GS Mortgage-Backed Securities RMBS Ser 2			09/22/2021	Goldman Sachs & Company		7,267,500	7,200,000	14,500	1.B FE
37270*	AA 3	Georgetown Energy Partners, LL Georgetow			07/01/2021	SG Americas Securities LLC		26,000,000	26,000,000		1.G PL
37331N	AK 7	Georgia-Pacific LLC Sr Nt 2.300% 04/30			07/01/2021	Morgan Stanley & Co LLC		11,456,256	11,200,000	47,227	1.G FE
38136N	AQ 9	GoldenTree Ln Mgt CLO Ser 2020-8A CI AR			08/04/2021	Morgan Stanley & Co LLC		18,100,000	18,100,000		1.A FE
38136N	AS 5	GoldenTree Ln Mgt CLO Ser 2020-8A CI BR			08/04/2021	Morgan Stanley & Co LLC		8,250,000	8,250,000		1.C FE
38136N	AU 0	GoldenTree Ln Mgt CLO Ser 2020-8A CI CR			08/04/2021	Morgan Stanley & Co LLC		4,500,000	4,500,000		1.F FE
38141G	YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo			07/14/2021	Goldman Sachs & Company		10,000,000	10,000,000		1.F FE
38141G	YK 4	Goldman Sachs Group Inc Sr Nt Fix to Flo			07/14/2021	Goldman Sachs & Company		5,000,000	5,000,000		1.F FE
40434L	AG 0	HP Inc Sr Nt 2.650% 06/17/31			08/25/2021	Various		25,482,794	25,357,000	67,394	2.B FE
413875	AS 4	Harris Corp Sr Nt 4.854% 04/27/35			07/14/2021	JP Morgan Securities LLC		17,358,688	13,609,000	144,961	2.B FE
42250P	AB 9	Healthpeak Properties Sr Nt 2.875% 01/			07/15/2021	Robert W Baird & Co Inc.		1,067,220	1,000,000	319	2.A FE
42824C	AX 7	Hewlett-Packard Co Sr Nt 6.200% 10/15/			07/13/2021	Citigroup		13,651,799	9,960,000	150,805	2.B FE
446150	AW 4	Huntington Bancshares Sr Nt 2.487% 08/			08/10/2021	Various		18,060,000	18,060,000		2.A FE
446413	AT 3	Huntington Ingalls Industries Sr Nt 4			07/15/2021	Various		6,514,932	5,672,000	49,507	2.C FE
446413	AX 4	Huntington Ingalls Industries Sr Nt 2			08/09/2021	JP Morgan Securities LLC		800,000	800,000		2.C 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
44891A	BX	4		Hyundia Capital America Sr Nt 2.000% 0.....		07/08/2021.....	Bank of America BISD Dealer.....		4,799,952	4,800,000	7,200	2.A FE.....
45174H	BG	1		IHeart Communications Inc Hgh Yld 1st Li.....		08/12/2021.....	Various.....		5,133,548	5,000,000	16,030	4.A FE.....
46188B	AA	0		Invitation Homes OP Sr Nt 2.000% 08/15.....		08/03/2021.....	JP Morgan Securities LLC.....		7,940,557	8,070,000		2.C FE.....
46592W	BP	0		JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15.....		09/28/2021.....	JP Morgan Securities LLC.....		2,812,757	2,811,000	5,661	1.B FE.....
50203C	AG	8		LCM Ltd Partnership CLO Ser 34A CI C 2.....		08/19/2021.....	Natixis.....		4,450,000	4,450,000		1.F FE.....
513075	BZ	3		Lamar Media Corp Sr Nt 3.625% 01/15/31.....		09/08/2021.....	Tax Free Exchange.....		5,429,333	5,420,000	78,044	3.B FE.....
529043	AE	1		Lexington Realty Trust Sr Nt 2.700% 09.....		07/01/2021.....	Morgan Stanley & Co LLC.....		4,765,095	4,700,000	39,128	2.B FE.....
53227J	AC	8		Life Storage LP Sr Nt 2.200% 10/15/30.....		07/14/2021.....	Various.....		7,613,155	7,653,000	42,144	2.B FE.....
53227J	AD	6		Life Storage LP Sr Nt 2.400% 10/15/31.....		09/28/2021.....	Various.....		5,001,581	5,043,000		2.B FE.....
55955E	AL	2		Magnetite CLO Ltd CLO Ser 2020-27A CI AR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		25,200,000	25,200,000		1.A FE.....
55955E	AN	8		Magnetite CLO Ltd CLO Ser 2020-27A CI BR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		4,550,000	4,550,000		1.C FE.....
55955E	AQ	1		Magnetite CLO Ltd CLO Ser 2020-27A CI CR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		2,300,000	2,300,000		1.F FE.....
59523U	AU	1		Mid-America Apartments Sr Nt 2.875% 09.....		08/05/2021.....	JP Morgan Securities LLC.....		3,899,155	3,955,000		2.A FE.....
61747Y	EF	8		Morgan Stanley Fixed to Float Sub Nt 2.....		09/13/2021.....	Morgan Stanley & Co LLC.....		18,556,000	18,556,000		2.A FE.....
61773*	AA	5		Morongo Transmission LLC Sr Nt 3.320%.....		07/12/2021.....	CIBC World Markets Corp.....		23,696,525	23,696,525		1.G PL.....
64133R	AJ	5		Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		11,050,000	11,050,000		1.A Z.....
64133R	AL	0		Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		7,700,000	7,700,000		1.C Z.....
64133R	AN	6		Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		4,650,000	4,650,000		1.F Z.....
65409Q	BD	3		Nielsen Finance LLC/Co Sr Nt 5.625% 10.....		09/29/2021.....	Various.....		2,055,563	1,970,000	49,380	4.B FE.....
67755#	AF	9		Ohio St Energy Partners LLC Secured Nt.....		08/12/2021.....	MUFG Securities Inc.....		6,000,000	6,000,000		1.G Z.....
688225	AH	4		Oshkosh Truck Corp Sr Nt 3.100% 03/01/.....		09/27/2021.....	Stifel Nicolaus & Co Inc.....		4,135,611	3,914,000	9,437	2.C FE.....
69346V	AA	7		Performace Food Group Sr Nt 5.500% 10/.....		09/23/2021.....	Morgan Stanley & Co LLC.....		185,408	177,000	4,381	4.B FE.....
71376L	AE	0		Performance Food Group Sr Nt 4.250% 08.....		07/12/2021.....	BMO Capital Markets Corp.....		550,000	550,000		4.B FE.....
714046	AN	9		Perkinelmer Inc Sr Nt 2.250% 09/15/31.....		09/08/2021.....	Goldman Sachs & Company.....		8,987,685	9,015,000		2.B FE.....
718546	AK	0		Phillips 66 Sr Nt 4.650% 11/15/34.....		09/29/2021.....	Cantor Fitzgerald & Co.....		4,971,486	4,176,000	73,358	2.A FE.....
718546	AW	4		Phillips 66 Sr Nt 2.150% 12/15/30.....		09/24/2021.....	Various.....		20,646,496	21,045,000	129,456	2.A FE.....
720198	AF	7		Piedmont Operating Partnership Sr Nt 2.....		09/15/2021.....	Various.....		10,380,311	10,394,000		2.B FE.....
737446	AR	5		Post Holdings Inc Sr Nt 4.500% 09/15/3.....		07/14/2021.....	Bank of America BISD Dealer.....		1,891,406	1,875,000	29,531	4.B FE.....
78081B	AG	8		Royalty Pharma PLC Sr Nt 0.750% 09/02/.....		08/05/2021.....	Tax Free Exchange.....		2,763,300	2,768,000	8,823	2.C FE.....
808513	BT	1		Schwab /Charles/ Corp Sr Nt 1.950% 12/.....		08/24/2021.....	Credit Suisse Securities LLC.....		13,975,500	14,000,000		1.F FE.....
82967N	BL	1		Sirius XM Radio Inc Sr Nt 3.125% 09/01.....		08/03/2021.....	Various.....		6,605,125	6,601,000		3.C FE.....
85205T	AK	6		Spirit Aerosystems Inc Sr Nt 4.600% 06.....		09/17/2021.....	Barclays Capital Inc.....		932,950	940,000	11,531	5.A FE.....
85238@	AA	1		StadCo LA, LLC Sr Sec Nt 3.750% 05/15/.....		08/05/2021.....	Various.....		25,000,000	25,000,000		2.C PL.....
85253#	AJ	0		STAG Industrial Sr Nt 2.800% 09/29/31.....		09/28/2021.....	Us Bancorp Investments Inc.....		20,000,000	20,000,000		2.B Z.....
866677	AE	7		Sun Communities Sr Nt 2.700% 07/15/31.....		09/28/2021.....	Citigroup.....		6,020,520	6,000,000	43,650	2.C FE.....
866677	AF	4		Sun Communities Sr Nt 2.300% 11/01/28.....		09/28/2021.....	Various.....		9,992,715	10,000,000		2.C FE.....
87264A	BX	2		T-Mobile USA Inc 1st Lien 2.250% 11/15.....		09/24/2021.....	Various.....		3,806,276	3,854,000	32,036	2.C FE.....
88033G	DG	2		Tenet Healthcare Corp 1st Lien 4.625%.....		09/27/2021.....	Bank of America BISD Dealer.....		969,525	930,000	12,309	4.A FE.....
893647	BL	0		Transdigm Group Inc Sr Sub Nt 5.500% 1.....		09/21/2021.....	Various.....		958,852	930,000	18,161	4.C FE.....
91324P	ED	0		UnitedHealth Group Inc Sr Nt 2.300% 05.....		07/06/2021.....	Barclays Capital Inc.....		6,172,720	6,000,000	18,528	1.G FE.....
91860@	AA	4		VA Sheffield 2021 Lease Financ Sr Nt 2.....		07/29/2021.....	CTL Securities LLC.....		67,592	67,592		1.C Z.....
91860@	AA	4		VA Sheffield 2021 Lease Financ Sr Nt 2.....		07/29/2021.....	CTL Securities LLC.....		7,532,408	7,532,408		1.D Z.....
91913Y	AT	7		Valero Energy Corp Sr Nt 4.900% 03/15/.....		09/16/2021.....	Goldman Sachs & Company.....		12,231,000	10,000,000	6,806	2.B FE.....
91913Y	AW	0		Valero Energy Corp Sr Nt 4.000% 04/01/.....		09/17/2021.....	Various.....		10,838,135	9,750,000	180,903	2.B FE.....
91914J	AB	8		Valero Energy Corp Sr Nt 4.500% 03/15/.....		09/16/2021.....	Suntrust Robinson Humprey Inc.....		3,167,658	2,790,000	1,069	2.B FE.....

SCHEDULE D - PART 3

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

QE04.3

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
92277G	AU 1	Ventas Realty LP Sr Nt	3.000% 01/15/30.....		07/01/2021.....	Goldman Sachs & Company.....		1,887,408	1,800,000	25,650	2.A FE.....
92277G	AW 7	Ventas Realty LP Sr Nt	2.500% 09/01/31.....		09/27/2021.....	Various.....		21,463,919	21,604,000	57,982	2.A FE.....
92552V	AL 4	Viasat Inc 1st Lien	5.625% 04/15/27.....		07/22/2021.....	Bank of America BISD Dealer.....		390,469	375,000	5,918	3.A FE.....
928563	AE 5	VMWARE Inc Sr Nt	4.650% 05/15/27.....		07/13/2021.....	Various.....		2,686,836	2,323,000	17,569	2.C FE.....
928563	AK 1	VMWARE Inc Sr Nt	1.800% 08/15/28.....		07/20/2021.....	JP Morgan Securities LLC.....		641,652	645,000		2.C FE.....
95040Q	AM 6	Welltower Inc Sr Nt	2.800% 06/01/31.....		09/29/2021.....	Suntrust Robinson Humprey Inc.....		7,339,596	7,083,000	65,039	2.A FE.....
958254	AH 7	Western Gas Partners LP Sr Nt	4.500% 0.....		07/19/2021.....	JP Morgan Securities LLC.....		536,250	500,000	8,750	3.B FE.....
958254	AK 0	Western Gas Partners LP Sr Nt	4.750% 0.....		07/21/2021.....	Various.....		2,159,331	1,991,000	41,179	3.B FE.....
Q3974*	AA 6	GIP Capricorn Finco Pty Ltd Sr Nt	3.11.....		07/21/2021.....	CIBC World Markets Corp.....		15,000,000	15,000,000		2.B PL.....
008911	BK 4	Air Canada 1st Lien	3.875% 08/15/26.....	A.....	07/28/2021.....	Various.....		9,226,709	9,170,000		3.B FE.....
00909U	AA 3	Air Canada LBASS EETC Ser 2020-2B	9.00.....	A.....	08/12/2021.....	Morgan Stanley & Co LLC.....		1,461,631	1,312,351	44,292	2.C FE.....
588056	BB 6	Mercer Intl Inc Sr Nt	5.125% 02/01/29.....		09/27/2021.....	Various.....		712,543	698,000	5,631	4.A FE.....
BJ4490	82 4	Meglobal Canada ULC Sr Nt	5.875% 05/18.....	A.....	09/21/2021.....	Direct.....		15,389,825	12,350,000	247,419	2.B FE.....
000000	00 0	Lukoil Securities BV Sr Nt	4.750% 11/0.....	D.....	09/15/2021.....	Direct.....		1,994,656	1,775,000	31,617	2.B FE.....
000000	00 0	Vanke Real Estate HK Sr Nt	3.500% 11/1.....	D.....	09/21/2021.....	Direct.....		1,974,765	1,950,000	24,835	2.B FE.....
000000	00 0	Xiaomi Best Time Intl Sr Nt	3.375% 04/.....	D.....	07/20/2021.....	Direct.....		4,955,580	4,725,000	36,766	2.B FE.....
000000	00 0	Country Garden Holdings 1st Lien	3.875.....	D.....	07/15/2021.....	Direct.....		4,987,500	5,000,000	46,823	2.C FE.....
000000	00 0	SA Global Sukuk LTD Sr Nt	2.694% 06/17.....	D.....	09/14/2021.....	Direct.....		4,968,825	4,850,000	32,302	1.F FE.....
000000	00 0	Kimberly-Clark De Mexico Sr Nt	2.431%.....	D.....	09/29/2021.....	Direct.....		9,794,250	9,800,000	58,749	2.A FE.....
000000	00 0	Ruwais Power Co PJSC Sec Nt	6.000% 08/.....	D.....	08/10/2021.....	Direct.....		4,961,445	3,700,000	96,967	1.G FE.....
000000	00 0	Saudi Arabian Oil Co Sr Nt	4.250% 04/1.....	D.....	09/29/2021.....	Direct.....		2,892,652	2,575,000	50,159	1.F FE.....
000000	00 0	ACWA Power Mgmt Invst Sec Nt	5.950% 12.....	D.....	07/30/2021.....	Direct.....		5,042,998	4,195,506	33,978	2.C FE.....
000000	00 0	Votorantim Cimentios Intl Sr Nt	7.250%.....	D.....	07/14/2021.....	Direct.....		10,046,238	7,325,000	148,993	2.C FE.....
000000	00 0	ORBIA Advance Corp SAB Sr Nt	6.750% 09.....	D.....	09/20/2021.....	Direct.....		6,750,000	5,000,000	2,812	2.C FE.....
000000	00 0	China Overseas Fin Sr Nt	6.375% 10/29/.....	D.....	09/17/2021.....	Direct.....		2,571,930	1,800,000	45,262	2.A FE.....
000000	00 0	Reliance Industries Ltd Sr Nt	4.875% 0.....	D.....	07/20/2021.....	Direct.....		4,968,425	3,850,000	84,459	2.B FE.....
000000	00 0	Cencosud SA Sr Nt	6.625% 02/12/45.....	D.....	07/12/2021.....	Direct.....		5,021,250	3,900,000	109,092	2.C FE.....
000000	00 0	Russian Federation Sr Nt	5.250% 06/23/.....	D.....	09/22/2021.....	Goldman Sachs & Company.....		3,686,200	2,800,000	37,158	2.B FE.....
000000	00 0	Kindgom of Saudi Arabia Sr Nt	5.000% 0.....	D.....	09/02/2021.....	Goldman Sachs & Company.....		3,178,125	2,500,000	48,611	1.F FE.....
000000	00 0	Fresnillo PLC Sr Nt	4.250% 10/02/50.....	D.....	07/21/2021.....	Direct.....		5,742,000	5,500,000	72,073	2.B FE.....
000000	00 0	Xiaomi Best Time Intl Sr Nt	4.100% 07/.....	D.....	09/14/2021.....	Direct.....		2,968,504	2,800,000	19,771	2.B FE.....
01609W	AT 9	Alibaba Group Holding Sr Nt	3.400% 12/.....	D.....	09/14/2021.....	Direct.....		1,984,852	1,825,000	17,236	1.E FE.....
01609W	AV 4	Alibaba Group Holding Sr Nt	4.200% 12/.....	D.....	09/29/2021.....	Direct.....		2,934,557	2,650,000	36,482	1.E FE.....
02364W	AW 5	America Movil SAB de CV Sr Nt	6.125% 0.....	D.....	09/23/2021.....	Direct.....		13,601,341	9,405,000	276,434	2.A FE.....
056752	AU 2	Baidu Inc Sr Nt	2.375% 08/23/31.....	D.....	08/18/2021.....	Direct.....		9,952,300	10,000,000		1.G FE.....
07586P	AA 9	BECL E SA DE CV BECLE SA DE CV	2.500% 1.....	D.....	09/30/2021.....	Direct.....		4,948,800	5,000,000		2.A Z.....
11042C	AA 8	British Airways PTC Ser 2021-1 A PPT	2.....	C.....	07/20/2021.....	Citigroup.....		14,000,000	14,000,000		1.F FE.....
11272B	AA 1	Brookfield Fin I UK PLC Sr Nt	2.340% 0.....	D.....	09/24/2021.....	Various.....		17,314,153	17,409,000	69,082	2.A FE.....
14309Y	BW 3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....		C.....	09/07/2021.....	Barclays Capital Inc.....		4,600,000	4,600,000		1.F FE.....
191241	AF 5	Coca-Cola Femsa Sab CV Sr Nt	5.250% 11.....	D.....	09/23/2021.....	Direct.....		2,984,384	2,176,000	38,397	1.G FE.....
202712	BN 4	Commonwealth Bank Aust Sr Nt	2.688% 03.....	D.....	08/17/2021.....	Stifel Nicolaus & Co Inc.....		9,726,336	9,600,000	113,254	2.A FE.....
29245V	AE 5	Entel Chile SA Sr Nt	3.050% 09/14/32.....	D.....	09/14/2021.....	Direct.....		10,058,869	10,060,000	169	2.C FE.....
36830D	AB 7	GC Treasury Centre Co Sr Nt	2.980% 03/.....	D.....	09/27/2021.....	Direct.....		8,971,574	8,750,000	7,679	2.B FE.....
36830D	AC 5	GC Treasury Centre Co Sr Nt	4.300% 03/.....	D.....	09/24/2021.....	Direct.....		9,442,631	8,325,000	9,944	2.B FE.....

SCHEDULE D - PART 3

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

QE04.4

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
45846A	AA	8	Interchile SA Sec Nt 4.500% 06/30/56.....	D.....	07/19/2021.....	Direct.....		28,590,000	28,590,000		2.A FE.....
59284B	AG	3	Orbia Advance Corp SAB Sr Nt 5.500% 01.....	D.....	09/08/2021.....	Direct.....		4,979,450	4,100,000	34,451	2.C FE.....
62954H	AB	4	NXP BV Sr Nt 4.300% 06/18/29.....	D.....	08/26/2021.....	RBC Capital Markets LLC.....		2,983,552	2,600,000	22,360	2.C FE.....
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt 3.400% 05.....	D.....	07/13/2021.....	Goldman Sachs & Company.....		4,185,857	3,810,000	26,628	2.C FE.....
632525	AS	0	National Australia Bk NY Sr Nt Fix to Fl.....	D.....	07/01/2021.....	Stifel Nicolaus & Co Inc.....		15,447,880	14,247,000	242,812	2.A FE.....
632525	AY	7	National Australia BankLimited Sub Nt.....	D.....	09/14/2021.....	Goldman Sachs & Company.....		5,163,650	5,000,000	47,757	2.A FE.....
760942	BD	3	Republica Orient Uruguay Sr Nt 4.975%.....	D.....	09/22/2021.....	HSBC Securities USA Inc.....		2,018,525	1,535,000	32,668	2.C FE.....
80007R	AL	9	Sands China LTD Sr Nt 4.375% 06/18/30.....	D.....	07/15/2021.....	Direct.....		9,996,350	9,100,000	34,283	2.C FE.....
833636	AL	7	Soc Quimica Y Minera de Chile Sr Nt 3.....	D.....	09/13/2021.....	Direct.....		14,876,100	15,000,000		2.A FE.....
84265V	AA	3	Southern Copper Corp Sr Nt 7.500% 07/2.....	C.....	07/14/2021.....	Direct.....		19,557,750	13,350,000	467,260	2.B FE.....
84265V	AE	5	Southern Copper Corp Sr Nt 6.750% 04/1.....	C.....	09/20/2021.....	Direct.....		4,991,875	3,500,000	102,375	2.B FE.....
86964W	AF	9	Suzano Austria GMBH Sr Nt 6.000% 01/15.....	D.....	07/13/2021.....	Direct.....		9,479,750	7,925,000	124,554	2.C FE.....
86964W	AH	5	Suzano Austria GMBH Sr Nt 5.000% 01/15.....	D.....	07/12/2021.....	Direct.....		4,907,375	4,300,000	106,903	2.C FE.....
87938W	AU	7	Telefonica Emisionies SAU Sr Nt 5.213%.....	D.....	07/08/2021.....	Various.....		25,532,965	20,000,000	359,118	2.C FE.....
87938W	AW	3	Telefonica Emisionies SAU Sr Nt 4.895%.....	D.....	08/09/2021.....	Barclays Capital Inc.....		8,740,947	7,300,000	153,853	2.C FE.....
88032X	BA	1	Tencent Holdings LTD Sr Nt 2.880% 04/2.....	D.....	09/14/2021.....	Direct.....		4,969,820	4,775,000	55,008	1.E FE.....
88032X	BB	9	Tencent Holdings LTD Sr Nt 3.680% 04/2.....	D.....	09/16/2021.....	Direct.....		5,012,535	4,675,000	70,728	1.E FE.....
88323A	AB	8	Thaioil Trsry Center Sr Nt 4.875% 01/2.....	D.....	07/20/2021.....	Direct.....		10,139,400	9,000,000	218,156	2.C FE.....
88323A	AD	4	Thaioil Trsry Center Sr Nt 5.375% 11/2.....	D.....	07/15/2021.....	Direct.....		10,102,176	8,400,000	73,996	2.C FE.....
91911T	AK	9	Vale Overseas Ltd Sr Nt 6.875% 11/10/3.....	D.....	07/20/2021.....	Direct.....		7,003,300	5,000,000	68,750	2.C FE.....
A8372T	AC	2	Suzano Austria GMBH Sr Nt 7.000% 03/16.....	D.....	07/14/2021.....	Direct.....		9,894,875	7,350,000	170,081	2.C FE.....
BJ1622	56	9	Lukoil Securities BV Sr Nt 3.875% 05/0.....	D.....	09/21/2021.....	Direct.....		10,058,000	9,400,000	138,617	2.B FE.....
BK5401	42	1	Tengizchevroil Fin Co Inc Secured Nt 3.....	D.....	09/08/2021.....	Direct.....		10,004,469	9,725,000	80,043	2.C FE.....
EK1410	14	2	ALFA S.A. Sr Nt 6.875% 03/25/44.....	D.....	07/15/2021.....	Direct.....		14,276,238	10,725,000	227,825	2.C FE.....
EK1596	13	0	Saudi Elec Global Sukuk Sr Nt 5.500% 0.....	D.....	09/29/2021.....	Direct.....		1,905,700	1,475,000	38,985	1.G FE.....
000000	00	0	Hightown Housing Association L Sr Nt Ser.....	B.....	09/16/2021.....	Direct.....		19,313,000	19,313,000		1.G Z.....
P2195V	AS	4	Celulosa Arauco Sr Nt 5.150% 01/29/50.....	D.....	07/14/2021.....	Direct.....		14,880,313	12,750,000	303,385	2.C FE.....
P57908	AF	5	Oriba Advance Corp SAB Sr Nt 5.875% 09.....	D.....	07/23/2021.....	Direct.....		7,821,675	6,350,000	126,125	2.C FE.....
000000	00	0	Vartan Gas AB Sr Sec Nt 2.450% 09/30/3.....	B.....	09/30/2021.....	Direct.....		13,053,527	13,053,527		2.A Z.....
000000	00	0	Vartan Gas AB Sr Nt 2.650% 09/30/33.....	B.....	09/30/2021.....	Direct.....		13,053,527	13,053,527		2.A Z.....
ZR5207	51	2	Longfor Holdings LTD Sr Nt 3.950% 09/1.....	D.....	07/15/2021.....	Direct.....		9,937,012	9,200,000	124,162	2.B FE.....
ZS5181	57	4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29.....	D.....	09/23/2021.....	Direct.....		9,952,875	8,650,000	144,338	2.B FE.....
3899999.			Total - Bonds - Industrial and Miscellaneous.....					1,541,330,614	1,459,978,159	8,913,721	XXX
Bonds - Unaffiliated Bank Loans											
000000	00	0	Quintiles IMS New Term Ln B Nt 1 1.834.....		08/13/2021.....	Tax Free Exchange.....		1,004,943	1,000,583	925	3.A FE.....
000000	00	0	GovCIO Buyer Com Term Ln Nt 1 6.500% 0.....		08/18/2021.....	Direct.....		1,154,336	1,154,336		4.A Z.....
000000	00	0	IG Investments Holdings LLC Term Ln Nt 1.....		09/22/2021.....	Direct.....		1,320,103	1,347,044		4.A Z.....
000000	00	0	Galway Insurance Hold Inc Term Ln Nt 1.....		09/30/2021.....	Direct.....		3,726,904	3,726,904		4.A Z.....
000000	00	0	AxiomSL Group Term Loan Nt 1 7.000% 12.....		07/26/2021.....	Direct.....		3,283,524	3,316,690		4.B Z.....
000000	00	0	HCA Inc Term Ln B-14 Nt 1 1.834% 06/30.....		09/09/2021.....	Bank of America BISD Dealer.....		500,000	500,000		2.C FE.....
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 1.....		07/02/2021.....	Deutsche Bank Capital.....		16,830,000	17,000,000		4.B FE.....
000000	00	0	Worldwide Express Inc Initial Term Ln Nt.....		09/09/2021.....	Goldman Sachs & Company.....		11,234,403	11,330,000		4.B Z.....
29286J	AC	6	Engineered Components Sys Initial Term L.....		08/31/2021.....	JP Morgan Securities LLC.....		9,204,488	9,392,335		4.C FE.....
552462	B#	9	Lytx Delayed Draw Term Ln Nt 2 7.250%.....		07/27/2021.....	Direct.....		126,465	127,742		4.C.....
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1 5.6.....		09/30/2021.....	Interest Capitalization.....		4,016	4,016		4.B PL.....

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
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1.....		08/13/2021.....	Tax Free Exchange.....		9,899,958	9,900,000	19,038	4.B Z.....
000000 00 0	Air Canada Term Ln Nt 1 4.250% 08/11/2.....	A.....	08/27/2021.....	JP Morgan Securities LLC.....		12,496,830	12,500,000		3.C FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					70,785,970	71,299,650	19,963	XXX
8399997.	Total - Bonds - Part 3.....					1,801,562,731	1,714,268,634	9,500,822	XXX
8399999.	Total - Bonds.....					1,801,562,731	1,714,268,634	9,500,822	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....		09/24/2021.....	Direct.....	1,863.170	186,317			2.A PL.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					186,317	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3.....					186,317	XXX	0	XXX
8999999.	Total - Preferred Stocks.....					186,317	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31340# 00 1	Federal Home Loan Bank Com Cl B.....		09/27/2021.....	Direct.....	29,655.000	2,965,500	XXX		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					2,965,500	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					2,965,500	XXX	0	XXX
9799999.	Total - Common Stocks.....					2,965,500	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					3,151,817	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,804,714,548	XXX	9,500,822	XXX

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	09/01/2021.	Paydown	9,959	9,959	10,239	10,061		(101)		(101)		9,959			0	457	06/15/2028.	1.A
0599999.	Total - Bonds - U.S. Government.....					9,959	9,959	10,239	10,061	0	(101)	0	(101)	0	9,959	0	0	0	457	XXX	XXX

Bonds - U.S. States, Territories and Possessions

57582R	YN	0	Massachusetts St GO Ref Ser D 2.663% 0	09/01/2021.	Call	119,999	119,999	119,999	119,999				0		119,999			0	3,196	09/01/2039.	1.B FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					119,999	119,999	119,999	119,999	0	0	0	0	0	119,999	0	0	0	3,196	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

3128MJ	ZZ	2	FHLMC Giant Pool #G08791 3.000% 12/15/	09/01/2021.	Paydown	2,397,856	2,397,856	2,430,451	2,429,972		(32,116)		(32,116)		2,397,856			0	47,628	12/15/2047.	1.A
3128MJ	3A	6	FHLMC Gold Pool #G08792 3.500% 12/15/4	09/01/2021.	Paydown	1,002,317	1,002,317	1,032,386	1,031,759		(29,442)		(29,442)		1,002,317			0	23,248	12/15/2047.	1.A
3128S4	BP	1	FHLMC Pool #1Q0046 2.289% 03/15/36.	09/01/2021.	Paydown	360	360	358	357		3		3		360			0	7	03/15/2036.	1.A
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	09/01/2021.	Paydown	2,849	2,849	2,923	2,859		(9)		(9)		2,849			0	132	12/15/2022.	1.A
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	09/01/2021.	Paydown	848	848	872	852		(4)		(4)		848			0	39	05/15/2023.	1.A
3132DV	4J	1	FHLMC Pool #SD8025 3.500% 11/25/49.	09/01/2021.	Paydown	5,115,102	5,115,102	5,281,059	5,279,115		(164,013)		(164,013)		5,115,102			0	117,767	11/25/2049.	1.A
3132DV	7C	3	FHLMC Pool #SD8091 2.500% 09/25/50.	09/01/2021.	Paydown	1,771,956	1,771,956	1,863,945	1,863,028		(91,072)		(91,072)		1,771,956			0	29,978	09/25/2050.	1.A
3133T2	YE	4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	09/01/2021.	Paydown	3,014	3,014	3,077	3,023		(8)		(8)		3,014			0	130	05/15/2023.	1.A
3133T6	M4	0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	09/01/2021.	Paydown	2,589	2,589	2,669	2,611		(23)		(23)		2,589			0	112	04/15/2026.	1.A
3133TE	LG	7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	09/01/2021.	Paydown	636	636	652	644		(8)		(8)		636			0	25	06/15/2028.	1.A
31358H	GT	6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	07/01/2021.	Paydown	2	2	1	1				0		2			0		07/25/2021.	1.A
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	09/01/2021.	Paydown	102	102	105	102				0		102			0	5	09/25/2021.	1.A
31358N	4F	6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	09/01/2021.	Paydown	1,733	1,733	1,741	1,728		6		6		1,733			0	87	07/25/2022.	1.A
31371H	FZ	6	FNMA Pool #252284 6.500% 01/25/29....	09/01/2021.	Paydown	5,797	5,797	5,766	5,768		29		29		5,797			0	263	01/25/2029.	1.A
31381M	V2	8	FNMA Pool #465133 6.040% 05/25/28....	09/01/2021.	Paydown	13,821	13,821	15,678	14,763		(942)		(942)		13,821			0	557	05/25/2028.	1.A
31381M	VG	7	FNMA DUS Pool #465115 6.470% 05/25/28	09/01/2021.	Paydown	5,659	5,659	6,911	6,323		(664)		(664)		5,659			0	244	05/25/2028.	1.A
31381N	FH	1	FNMA DUS Pool #465568 4.900% 11/25/25	09/01/2021.	Paydown	5,691	5,691	6,089	5,850		(160)		(160)		5,691			0	186	11/25/2025.	1.A
31381N	X9	9	FNMA Pool #466104 6.340% 10/25/28....	09/01/2021.	Paydown	15,088	15,088	17,797	16,532		(1,443)		(1,443)		15,088			0	638	10/25/2028.	1.A
31381R	QF	4	FNMA Pool #468554 6.935% 07/25/29....	09/01/2021.	Paydown	11,901	11,901	14,575	13,401		(1,500)		(1,500)		11,901			0	554	07/25/2029.	1.A
31381R	QU	1	FNMA Pool #468567 6.935% 07/25/29....	09/01/2021.	Paydown	11,901	11,901	14,575	13,401		(1,500)		(1,500)		11,901			0	554	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 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
31381R	VU	5	FNMA Pool #468727 7.040% 07/25/26....	..	09/01/2021.	Paydown.....	.....	.....7,342	7,342	9,094	8,092	.....	.....(750)	.....	.....(750)	.....	.....7,342	.....	.....	......0	345	07/25/2026.	1.A
3138L7	PE	0	FNMA Pool #AM6720 4.150% 10/25/44....	..	09/01/2021.	Paydown.....	.....	.....90,120	90,120	96,936	95,706	.....	.....(5,586)	.....	.....(5,586)	.....	.....90,120	.....	.....	......0	2,494	10/25/2044.	1.A
3138WH	F6	4	FNMA Pool #AS7388 3.500% 06/25/46....	..	09/01/2021.	Paydown.....	.....	.....4,966,081	4,966,081	5,041,320	5,038,615	.....	.....(72,535)	.....	.....(72,535)	.....	.....4,966,081	.....	.....	......0	114,865	06/25/2046.	1.A
3138WJ	RD	2	FNMA Pool #AS8583 3.500% 01/25/47....	..	09/01/2021.	Paydown.....	.....	.....2,606,638	2,606,638	2,649,199	2,647,641	.....	.....(41,003)	.....	.....(41,003)	.....	.....2,606,638	.....	.....	......0	59,885	01/25/2047.	1.A
31393C	CQ	4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05	..	09/01/2021.	Paydown.....	.....	.....192,697	192,697	201,489	195,906	.....	.....(3,209)	.....	.....(3,209)	.....	.....192,697	.....	.....	......0	7,047	05/25/2033.	1.A
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%	..	09/01/2021.	Paydown.....	.....	.....6,820	6,820	6,820	6,811	.....	.....10	.....	.....10	.....	.....6,820	.....	.....	......0	197	06/25/2043.	1.A
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%	..	09/01/2021.	Paydown.....	.....	.....12,609	12,609	12,356	12,471	.....	.....137	.....	.....137	.....	.....12,609	.....	.....	......0	385	06/25/2043.	1.A
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05	..	09/01/2021.	Paydown.....	.....	.....276,432	276,432	290,945	281,360	.....	.....(4,928)	.....	.....(4,928)	.....	.....276,432	.....	.....	......0	10,194	05/25/2035.	1.A
31394E	LC	0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07	..	09/01/2021.	Paydown.....	.....	.....223,668	223,668	234,851	227,893	.....	.....(4,226)	.....	.....(4,226)	.....	.....223,668	.....	.....	......0	7,546	07/25/2035.	1.A
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1	..	09/01/2021.	Paydown.....	.....	.....3,175	3,175	3,263	3,191	.....	.....(16)	.....	.....(16)	.....	.....3,175	.....	.....	......0	116	09/15/2023.	1.A
31395K	ZZ	2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/1	..	09/01/2021.	Paydown.....	.....	.....10,519	10,519	10,383	10,476	.....	.....43	.....	.....43	.....	.....10,519	.....	.....	......0	347	01/15/2025.	1.A
31395M	TR	0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/1	..	09/01/2021.	Paydown.....	.....	.....246,646	246,646	256,512	249,325	.....	.....(2,679)	.....	.....(2,679)	.....	.....246,646	.....	.....	......0	8,031	02/15/2035.	1.A
31396F	G3	1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15	..	09/01/2021.	Paydown.....	.....	.....128,592	128,592	133,190	131,104	.....	.....(2,511)	.....	.....(2,511)	.....	.....128,592	.....	.....	......0	4,572	11/15/2035.	1.A
31396V	RY	6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04	..	09/01/2021.	Paydown.....	.....	.....221,064	221,064	231,564	225,132	.....	.....(4,069)	.....	.....(4,069)	.....	.....221,064	.....	.....	......0	8,225	04/25/2037.	1.A
31396X	UC	6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09	..	09/01/2021.	Paydown.....	.....	.....11,285	11,285	11,597	11,365	.....	.....(81)	.....	.....(81)	.....	.....11,285	.....	.....	......0	461	09/25/2037.	1.A
31405E	6P	5	FNMA Pool #787578 6.000% 07/25/35....	..	09/01/2021.	Paydown.....	.....	.....1,111	1,111	1,136	1,132	.....	.....(21)	.....	.....(21)	.....	.....1,111	.....	.....	......0	44	07/25/2035.	1.A
31409K	Y3	5	FNMA Pool #873830 5.940% 07/25/24....	..	09/01/2021.	Paydown.....	.....	.....2,517	2,517	2,873	2,634	.....	.....(118)	.....	.....(118)	.....	.....2,517	.....	.....	......0	100	07/25/2024.	1.A
3140GP	JZ	2	FNMA Pool #BH1179 4.000% 06/25/47....	..	09/01/2021.	Paydown.....	.....	.....559,770	559,770	590,164	589,563	.....	.....(29,793)	.....	.....(29,793)	.....	.....559,770	.....	.....	......0	14,829	06/25/2047.	1.A
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48....	..	09/01/2021.	Paydown.....	.....	.....924,145	924,145	942,917	942,195	.....	.....(18,050)	.....	.....(18,050)	.....	.....924,145	.....	.....	......0	24,542	05/25/2048.	1.A
3140Q9	N2	5	FNMA Pool #CA2208 4.500% 08/25/48....	..	09/01/2021.	Paydown.....	.....	.....789,695	789,695	821,036	820,839	.....	.....(31,144)	.....	.....(31,144)	.....	.....789,695	.....	.....	......0	23,633	08/25/2048.	1.A
3140X3	AX	6	FNMA Pool #FM0021 4.000% 03/25/49....	..	09/01/2021.	Paydown.....	.....	.....1,294,089	1,294,089	1,346,257	1,346,058	.....	.....(51,969)	.....	.....(51,969)	.....	.....1,294,089	.....	.....	......0	34,086	03/25/2049.	1.A
31418C	GD	0	FNMA Pool #MA2895 3.000% 02/25/47....	..	09/01/2021.	Paydown.....	.....	.....997,085	997,085	1,004,874	1,004,474	.....	.....(7,390)	.....	.....(7,390)	.....	.....997,085	.....	.....	......0	19,899	02/25/2047.	1.A
31418C	P5	7	FNMA Pool #MA3143 3.000% 09/25/47....	..	09/01/2021.	Paydown.....	.....	.....223,999	223,999	225,749	225,679	.....	.....(1,680)	.....	.....(1,680)	.....	.....223,999	.....	.....	......0	4,509	09/25/2047.	1.A
31418C	RD	8	FNMA Pool #MA3183 4.000% 11/25/47....	..	09/01/2021.	Paydown.....	.....	.....986,148	986,148	1,002,481	1,001,916	.....	.....(15,768)	.....	.....(15,768)	.....	.....986,148	.....	.....	......0	26,067	11/25/2047.	1.A
31418C	S4	7	FNMA Pool #MA3238 3.500% 12/01/47....	..	09/01/2021.	Paydown.....	.....	.....4,104,597	4,104,597	4,213,144	4,210,846	.....	.....(106,249)	.....	.....(106,249)	.....	.....4,104,597	.....	.....	......0	94,742	12/01/2047.	1.A
31418C	S5	4	FNMA Pool #MA3239 4.000% 01/25/48....	..	09/01/2021.	Paydown.....	.....	.....1,091,283	1,091,283	1,124,191	1,123,026	.....	.....(31,743)	.....	.....(31,743)	.....	.....1,091,283	.....	.....	......0	28,907	01/25/2048.	1.A
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48....	..	09/01/2021.	Paydown.....	.....	.....891,989	891,989	903,905	903,642	.....	.....(11,653)	.....	.....(11,653)	.....	.....891,989	.....	.....	......0	23,549	06/25/2048.	1.A
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50....	..	09/01/2021.	Paydown.....	.....	.....2,832,820	2,832,820	2,982,429	2,980,609	.....	.....(147,789)	.....	.....(147,789)	.....	.....2,832,820	.....	.....	......0	30,180	09/25/2050.	1.A
57563R	QK	8	Massachusetts Educ Fin Rev Txbl Ser A....	..	07/01/2021.	Call 100.0000.....	.....	.....895,000	895,000	895,000	895,000	.....	.....	.....	......0	.....	.....895,000	.....	.....	......0	33,786	07/01/2035.	1.C FE.....
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E	..	09/01/2021.	Call 100.0000.....	.....	.....190,000	190,000	190,000	190,000	.....	.....	.....	......0	.....	.....190,000	.....	.....	......0	7,895	12/01/2021.	1.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
											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
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.						35,157,158	35,157,158	36,137,305	36,074,790	0	(917,636)	0	(917,636)	0	35,157,158	0	0	0	813,632	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.2

000759	CR	9	American Business Fin Svcs Inc RMBS Ser ..	09/01/2021.	Paydown.....		10,938	10,938	10,935	10,927				(2)	(2)	10,926		12	12	134	07/15/2033.	4.B FM.....
00176@	AA	4	AMF Florence LLC Sr Sec Nt 3.210% 12/3 ..	09/30/2021.	Redemption 100.0000.....		666,710	666,710	666,710	666,710					0	666,710		0	0	16,051	12/31/2035.	2.C PL.....
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed ..	09/30/2021.	Redemption 100.0000.....		54,333	54,333	54,333	54,333					0	54,333		0	0	1,484	06/30/2039.	1.E
00206R	MC	3	AT&T Inc Sr Nt 3.500% 09/15/53.....	09/09/2021.	Tax Free Exchange.....		54,211,221	59,100,000	54,176,572			34,649		34,649		54,211,221		0	0	999,775	09/15/2053.	2.B FE.....
00206R	MD	1	AT&T Inc Sr Nt 3.550% 09/15/55.....	09/09/2021.	Tax Free Exchange.....		1,758,510	2,000,000	1,757,020			1,490		1,490		1,758,510		0	0	34,317	09/15/2055.	2.B FE.....
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S ..	09/30/2021.	Redemption 100.0000.....		53,972	53,972	53,972	53,972					0	53,972		0	0	1,474	09/30/2039.	1.E
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.9 ..	09/01/2021.	Paydown.....		4,294	5,992	5,974	5,970					0	5,970		(1,676)	(1,676)	174	11/25/2031.	4.B FM.....
00253C	HH	3	.....	09/01/2021.	Paydown.....		5,213	5,213	5,211	5,219			(6)	(6)	5,213			0	0	228	04/25/2031.	1.A FM.....
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 4.6 ..	09/01/2021.	Paydown.....			2,220	764	764					0	764		(764)	(764)	73	06/25/2032.	1.D FM.....
00802#	AA	4	Aerostar Airport Sr Nt 5.750% 03/22/35.....	09/22/2021.	Various.....		69,070	69,070	69,070	69,070					0	69,070		0	0	3,972	03/22/2035.	3.A FE.....
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2 ..	09/01/2021.	Paydown.....		78,145	80,095	61,914	61,914					0	61,914		16,231	16,231	3,230	03/25/2037.	3.B FM.....
02377L	AA	2	American Airlines Inc Secured Ser AA 3.....	08/15/2021.	Redemption 100.0000.....		135,718	135,718	135,718	135,718					0	135,718		0	0	4,275	08/15/2033.	2.A FE.....
02378M	AA	9	American Airlines Inc Secured Ser A 3.....	08/15/2021.	Redemption 100.0000.....		333,866	333,866	334,538	334,468		(602)		(602)		333,866		0	0	11,685	08/15/2033.	3.A FE.....
02379D	AA	8	American Airlines Inc Secured Ser B 3.....	08/15/2021.	Redemption 100.0000.....		815,178	815,178	823,756	822,803		(7,625)		(7,625)		815,178		0	0	31,384	08/15/2029.	4.B FE.....
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2 ..	09/01/2021.	Paydown.....		5,991	5,991	5,930	5,951		40		40		5,991		0	0	138	09/25/2035.	1.D FM.....
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3. ..	09/15/2021.	Redemption 100.0000.....		34,220	34,220	34,220	34,220					0	34,220		0	0	1,447	02/15/2025.	1.B
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202 ..	09/01/2021.	Paydown.....		114,401	114,401	115,866	115,314		(914)		(914)		114,401		0	0	1,876	12/25/2059.	1.A FM.....
03768M	AA	5	Apidos CLO CLO Ser 2020-33A A 1.825% 0 ..	09/30/2021.	Call 100.0000.....		8,450,000	8,450,000	8,450,000	8,450,000					0	8,450,000		0	0	196,946	07/24/2031.	1.A FE.....
03768M	AB	3	Apidos CLO CLO Ser 2020-33A CI B 2.325 ..	09/30/2021.	Call 100.0000.....		6,500,000	6,500,000	6,500,000	6,500,000					0	6,500,000		0	0	191,220	07/24/2031.	1.C FE.....
044209	AF	1	Ashland Inc Nt 4.750% 08/15/22.....	09/02/2021.	Call 103.9684.....		4,158,737	4,000,000	3,942,500	3,984,133		6,388		6,388		3,990,521		9,479	9,479	357,709	08/15/2022.	3.A FE.....
045054	AD	5	Ashtead Capital Inc 2nd Lien Nt 4.125%.....	08/18/2021.	Call 102.0630.....		1,735,071	1,700,000	1,710,625	1,705,211		(1,203)		(1,203)		1,704,009		(4,009)	(4,009)	105,780	08/15/2025.	2.C FE.....
045054	AH	6	Ashtead Capital Inc 2nd Lien Nt 5.250%.....	08/13/2021.	Call 103.9380.....		3,118,140	3,000,000	3,000,000	3,000,000					0	3,000,000		0	0	280,890	08/01/2026.	2.C FE.....
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20 ..	09/01/2021.	Paydown.....		11,118	11,118	11,552	11,141		(23)		(23)		11,118		0	0	544	03/21/2029.	1.A FM.....
04774#	AA	0	Atlanta Falcons Stadium Co LLC Sr Nt Ser ..	09/01/2021.	Redemption 100.0000.....		124,052	124,052	124,052	124,052					0	124,052		0	0	4,453	09/01/2042.	2.B PL.....
04774#	AB	8	Atlanta Falcons Stadium Co LLC Sr Sec Nt ..	09/01/2021.	Redemption 100.0000.....		88,609	88,609	88,609	88,609					0	88,609		0	0	3,181	09/01/2042.	2.B PL.....
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C ..	09/01/2021.	Paydown.....		466,142	466,142	478,291	470,464		(4,322)		(4,322)		466,142		0	0	8,613	03/10/2033.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05608Q AA 5	Crown Parent 1st Lien Bd 4.250% 01/31/..			..	09/16/2021.	Call 105.0363.....		1,777,214	1,692,000	1,692,000	1,692,000				0		1,692,000			0	166,312	01/31/2026.	4.C FE.....
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			..	09/01/2021.	Paydown.....		243,741	243,741	251,050	245,963		(2,222)		(2,222)		243,741			0	5,497	09/15/2048.	1.A FM.....
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 1			..	09/01/2021.	Paydown.....		31,602	31,602	31,601	31,601		1		1		31,602			0	78	11/15/2053.	1.A FM.....
07274N AU 7	Bayer US Finance II LLC Sr Nt 2.750% 0..			..	07/15/2021.	Maturity.....		2,000,000	2,000,000	1,998,338	1,998,338		1,662		1,662		2,000,000			0	55,000	07/15/2021.	2.B FE.....
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1			..	09/01/2021.	Paydown.....		7,731	7,731	7,730	7,730				0		7,731			0	32	09/15/2053.	1.A FM.....
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1			..	09/01/2021.	Paydown.....		20,982	20,982	20,982	20,982				0		20,982			0	113	07/15/2053.	1.A FM.....
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W 2			..	07/21/2021.	Paydown.....		27,047	27,047	27,047	27,047				0		27,047			0	457	07/21/2030.	4.B FE.....
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI			..	09/27/2021.	Paydown.....		153,390	153,390	87,158	87,158		66,232		66,232		153,390			0	623	07/25/2036.	1.A FM.....
1248EP BM 4	02/15/26			..	09/01/2021.	Call 102.8750.....		4,100,598	3,986,000	3,999,837	3,994,455		(971)		(971)		3,993,484		(7,484)	(7,484)	400,061	02/15/2026.	3.B FE.....
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			..	09/01/2021.	Paydown.....		62,181	62,181	62,550	62,429		(248)		(248)		62,181			0	2,162	10/20/2032.	1.A FM.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			..	09/01/2021.	Paydown.....		961,627	961,627	999,980	995,433		(33,806)		(33,806)		961,627			0	23,508	07/25/2058.	1.A FM.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8			..	09/10/2021.	Redemption 100.0000.....		65,531	65,531	65,531	65,531				0		65,531			0	3,440	10/10/2031.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			..	07/10/2021.	Redemption 100.0000.....		10,596	10,596	13,469	12,452		(1,856)		(1,856)		10,596			0	464	01/10/2032.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			..	09/10/2021.	Redemption 100.0000.....		21,391	21,391	27,191	25,138		(3,747)		(3,747)		21,391			0	1,138	01/10/2032.	2.B FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1			..	07/10/2021.	Redemption 100.0000.....		15,347	15,347	15,347	15,347				0		15,347			0	421	01/10/2036.	2.B S.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1			..	09/10/2021.	Redemption 100.0000.....		30,874	30,874	30,874	30,874				0		30,874			0	1,029	01/10/2036.	2.B FE.....
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 CI MF1 5.251			..	09/01/2021.	Paydown.....		225,221	225,221	224,713	224,713		508		508		225,221			0	6,337	12/25/2034.	1.A FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2021.	Paydown.....		23,244	23,742	22,861	22,861				0		22,861		383	383	887	03/25/2038.	3.B FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2021.	Paydown.....		18,796	18,796	18,916	18,796				0		18,796			0	672	05/25/2035.	2.B FM.....
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4 5.5			..	09/01/2021.	Paydown.....		32,557	32,270	27,697	27,697				0		27,697		4,859	4,859	1,248	05/25/2036.	1.D FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 1.052			..	09/01/2021.	Paydown.....		137,185	137,185	66,107	66,107		71,078		71,078		137,185			0	1,134	04/25/2046.	4.B FM.....
12714# AC 2	3			..	09/15/2021.	Redemption 100.0000.....		203,134	203,134	203,134	203,134				0		203,134			0	5,133	06/15/2035.	1.B
12726@ AA 4	3.228			..	09/15/2021.	Redemption 100.0000.....		432,388	432,388	432,388	432,388				0		432,388			0	9,335	07/15/2030.	1.D
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..			..	09/30/2021.	Various.....		137,818	137,818	137,818	137,818				0		137,818			0	7,952	09/30/2027.	2.B
14317X AA 4	A1			..	07/20/2021.	Paydown.....		4,900,000	4,900,000	4,900,000	4,900,000				0		4,900,000			0	82,168	07/20/2031.	1.A FE.....
14317X AC 0	A2			..	07/20/2021.	Paydown.....		6,750,000	6,750,000	6,750,000	6,750,000				0		6,750,000			0	147,525	07/20/2031.	1.C FE.....
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt 4.0....			..	09/30/2021.	Redemption 100.0000.....		348,214	348,214	348,214	348,214				0		348,214			0	10,973	11/30/2029.	2.C PL.....
14913Q 2N 8	Caterpillar Finl Service Sr Nt MTN 3.1.....			..	09/07/2021.	Maturity.....		4,000,000	4,000,000	3,996,920	3,999,278		722		722		4,000,000			0	126,000	09/07/2021.	1.F FE.....

SCHEDULE D - PART 4

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

QE054

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											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 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
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A CI A 1		..	08/03/2021.	Redemption 100.0000.....		43,500,000	43,500,000	43,500,000	43,500,000	.....	.....	.....	.....0	.....	....43,500,000	.....	.....	.....0	781,317	07/17/2031.	1.A FE.....
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A CI B1		..	08/03/2021.	Redemption 100.0000.....		5,900,000	5,900,000	5,900,000	5,900,000	.....	.....	.....	.....0	.....	....5,900,000	.....	.....	.....0	135,226	07/17/2031.	1.C FE.....
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Fmnc		..	09/27/2021.	Paydown.....		22,150	24,167	9,604	9,604	.....	.....	.....	.....0	.....	....9,604	.....	....12,546	12,546	78	06/25/2038.	5.A FE.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		..	09/01/2021.	Paydown.....		10,664	10,664	10,663	10,641	.....	.....24	.....	.....24	.....	....10,664	.....	.....	.....0	387	07/25/2032.	4.B FM.....
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20		..	09/27/2021.	Paydown.....		29,648	29,648	29,055	29,198	.....	.....450	.....	.....450	.....	....29,648	.....	.....	.....0	127	07/25/2036.	1.A FM.....
17307G MC 9	H		..	09/25/2021.	Paydown.....		1,428	1,428	1,430	1,429	.....	.....(1)	.....	.....(1)	.....	....1,428	.....	.....	.....0	4	12/25/2034.	1.A FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser...		..	09/01/2021.	Paydown.....		642,612	642,612	660,089	657,165	.....	.....(14,553)	.....	.....(14,553)	.....	....642,612	.....	.....	.....0	11,596	09/25/2064.	1.A FM.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.		..	08/31/2021.	Redemption 100.0000.....		267,190	267,190	267,190	267,190	.....	.....	.....	.....0	.....	....267,190	.....	.....	.....0	16,031	02/28/2033.	2.B FE.....
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...		..	07/31/2021.	Various.....		83,859	83,859	83,859	83,859	.....	.....	.....	.....0	.....	....83,859	.....	.....	.....0	2,786	01/31/2040.	1.F PL.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.		..	09/02/2021.	Redemption 100.0000.....		33,641	33,641	33,641	33,641	.....	.....	.....	.....0	.....	....33,641	.....	.....	.....0	1,213	01/02/2040.	2.B
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2021.	Paydown.....		3,249	3,249	3,186	3,208	.....	.....41	.....	.....41	.....	....3,249	.....	.....	.....0	120	07/25/2035.	1.A FM.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		..	09/30/2021.	Redemption 100.0000.....		200,480	200,480	200,480	200,480	.....	.....	.....	.....0	.....	....200,480	.....	.....	.....0	9,252	03/31/2041.	2.B PL.....
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20		..	09/01/2021.	Paydown.....		10,951	10,951	10,950	10,950	.....	.....1	.....	.....1	.....	....10,951	.....	.....	.....0	37	09/15/2053.	1.A FM.....
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23...		..	08/02/2021.	Call 107.8880.....		1,348,600	1,250,000	1,363,187	1,359,308	.....	.....(21,708)	.....	.....(21,708)	.....	....1,337,601	.....	....(87,601)	(87,601)	130,817	12/01/2023.	2.B FE.....
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24...		..	07/07/2021.	Call 108.3850.....		4,335,400	4,000,000	4,125,200	4,055,579	.....	.....(7,990)	.....	.....(7,990)	.....	....4,047,588	.....	....(47,588)	(47,588)	419,400	06/01/2024.	2.B FE.....
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23...		..	07/07/2021.	Call 106.5480.....		3,478,792	3,265,000	3,533,949	3,517,140	.....	.....(51,608)	.....	.....(51,608)	.....	....3,465,532	.....	....(200,532)	(200,532)	326,544	08/01/2023.	2.B FE.....
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien 4.900...		..	07/14/2021.	Tax Free Exchange.....		27,490,597	25,450,000	28,001,032	27,663,057	.....	.....(172,460)	.....	.....(172,460)	.....	....27,490,597	.....	.....	.....0	904,111	10/01/2026.	2.C FE.....
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien 5.300...		..	07/14/2021.	Tax Free Exchange.....		12,306,202	10,950,000	12,503,922	12,374,744	.....	.....(68,542)	.....	.....(68,542)	.....	....12,306,202	.....	.....	.....0	420,754	10/01/2029.	2.C FE.....
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		..	09/01/2021.	Paydown.....		13,108	13,108	13,107	13,085	.....	.....23	.....	.....23	.....	....13,108	.....	.....	.....0	281	08/15/2030.	1.A FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	09/01/2021.	Paydown.....		1,841	1,841	1,841	1,839	.....	.....3	.....	.....3	.....	....1,841	.....	.....	.....0	73	09/25/2033.	1.A FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		..	09/01/2021.	Paydown.....		19,168	19,169	17,985	17,985	.....	.....	.....	.....0	.....	....17,985	.....	....1,182	1,182	641	09/25/2035.	1.D FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	09/01/2021.	Paydown.....		1,736	1,736	1,736	1,763	.....	.....(27)	.....	.....(27)	.....	....1,736	.....	.....	.....0	57	12/25/2033.	1.A FM.....
25272K AG 8	Dell Int LLC / EMC Corp 1st Lien 5.450...		..	07/14/2021.	Tax Free Exchange.....		18,892,525	18,000,000	19,689,840	19,117,827	.....	.....(225,302)	.....	.....(225,302)	.....	....18,892,525	.....	.....	.....0	509,575	06/15/2023.	2.C FE.....
25272K AK 9	Dell Int LLC / EMC Corp 1st Lien 6.020...		..	07/14/2021.	Tax Free Exchange.....		16,670,736	15,200,000	17,133,972	16,803,682	.....	.....(132,946)	.....	.....(132,946)	.....	....16,670,736	.....	.....	.....0	475,312	06/15/2026.	2.C FE.....
25278X AH 2	Diamondback Energy Inc Sr Nt 5.375% 05...		..	08/23/2021.	Call 102.6880.....		28,826,575	28,072,000	28,310,596	28,213,242	.....	.....(37,009)	.....	.....(37,009)	.....	....28,176,233	.....	....(104,233)	(104,233)	1,856,889	05/31/2025.	3.A FE.....
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A CI A...		..	07/19/2021.	Paydown.....		22,750,000	22,750,000	22,750,000	22,750,000	.....	.....	.....	.....0	.....	....22,750,000	.....	.....	.....0	384,060	07/17/2030.	1.A FE.....
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A CI B...		..	07/17/2021.	Paydown.....		7,000,000	7,000,000	7,000,000	7,000,000	.....	.....	.....	.....0	.....	....7,000,000	.....	.....	.....0	153,143	07/17/2030.	1.C FE.....
278865 AU 4	Ecolab Inc Sr Nt 3.250% 01/14/23.....		..	09/08/2021.	Call 103.9426.....		6,236,559	6,000,000	6,111,780	6,037,321	.....	.....(13,453)	.....	.....(13,453)	.....	....6,023,868	.....	....(23,868)	(23,868)	460,809	01/14/2023.	2.A FE.....
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21.....		..	08/16/2021.	Call 100.0000.....		4,300,000	4,300,000	4,322,637	4,302,853	.....	.....(2,036)	.....	.....(2,036)	.....	....4,300,817	.....	.....(817)	(817)	126,241	11/15/2021.	3.A FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1		..	09/01/2021.	Paydown.....		33,540	33,540	33,540	33,497	.....	.....43	.....	.....43	.....	....33,540	.....	.....	.....0	785	08/25/2032.	1.A FM.....

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
				F o r e i g n								11	12	13	14	15							
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
30260G AA 4			FIC Funding LLC LBASS Ser 2021-1A CI A	09/17/2021.	Paydown.....		68,840	68,840	68,837				3		3		68,840			0	216	04/15/2033.	1.A FE.....
337925 ES 6			First Plus Home Ln Owner Tr RMBS Ser 199	09/01/2021.	Paydown.....		23,267	23,267	23,784	11,052	12,246	(31)		12,215		23,267			0	1,311	12/10/2024.	6. FM.....	
36226M AE 3			GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5	09/01/2021.	Paydown.....		4,681	4,681	4,681	4,665		16		16		4,681			0	208	07/20/2031.	1.A FM.....	
36228F 3Q 7			GS Mortgage Securities Corp RMBS Ser 200	09/01/2021.	Paydown.....		1,366	1,366	1,366	1,363		4		4		1,366			0	45	04/25/2034.	1.A FM.....	
36242D DE 0			GS Mortgage Securities Corp RMBS Ser 200	09/01/2021.	Paydown.....		62,135	62,135	62,133	61,934		202		202		62,135			0	2,186	06/25/2034.	1.A FM.....	
38136N AB 2			GoldenTree Ln Mgt CLO Ser 2020-8A CI A	09/03/2021.	Redemption 100.0000.....		18,100,000	18,100,000	18,100,000	18,100,000				0		18,100,000			0	333,463	07/20/2031.	1.A FE.....	
38136N AC 0			B1	09/03/2021.	Redemption 100.0000.....		8,250,000	8,250,000	8,250,000	8,250,000				0		8,250,000			0	199,762	07/20/2031.	1.C FE.....	
38218D AA 7			Goodgreen Trust LBASS Ser 2019-1A CI A	09/15/2021.	Paydown.....		108,260	108,260	114,042	113,666		(5,406)		(5,406)		108,260			0	2,170	10/15/2054.	1.C FE.....	
38218G AA 0			Goodgreen Trust LBASS Ser 2018-1A CI A	09/15/2021.	Paydown.....		37,910	37,910	39,794	39,644		(1,734)		(1,734)		37,910			0	769	10/15/2053.	1.A FE.....	
38218Q AA 8			Goodgreen Trust LBASS Ser 2017-2A CI A	09/15/2021.	Paydown.....		702,419	702,419	702,345	702,356		63		63		702,419			0	11,802	10/15/2053.	1.A FE.....	
383909 AG 3			WR Grace & CO Sr Nt 4.875% 06/15/27.....	08/12/2021.	JP Morgan Securities LLC.....		4,509,257	4,351,515	4,558,706	4,547,926		(25,232)		(25,232)		4,522,694	(13,437)	(13,437)	0	140,246	06/15/2027.	3.C FE.....	
39121J A* 1			Great River Energy 1st Mtg Bd 5.810% 0.....	07/01/2021.	Redemption 100.0000.....		1,627,907	1,627,907	1,627,907	1,627,907				0		1,627,907			0	94,581	07/01/2021.	1.G	
419838 AA 5			Hawaiian Airlines 1st Lien PTC Ser A CI.....	07/15/2021.	Redemption 100.0000.....		1,224,370	1,224,370	1,221,268	1,222,057		2,313		2,313		1,224,370			0	47,750	01/15/2026.	4.B FE.....	
41983P AA 7			Hawaiian Airlines PTC Ser 2020-1A 7.37.....	09/15/2021.	Redemption 100.0000.....		405,324	405,324	460,550			(55,225)		(55,225)		405,324			0	14,946	09/15/2027.	1.G FE.....	
44919* AC 2			I595 Express LLC Sr Nt 3.310% 12/31/31.....	09/30/2021.	Redemption 100.0000.....		93,141	93,141	93,141	93,141				0		93,141			0	2,312	12/31/2031.	1.F PL.....	
45254N GA 9			IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 0	09/27/2021.	Paydown.....		1,070	1,070	1,054	1,060		10		10		1,070			0	7	10/25/2033.	1.A FM.....	
45254N PV 3			IMPAC CMB Tr RMBS Ser 2005-5 CI A2 0.5	09/27/2021.	Paydown.....		64,820	64,820	63,454	63,454		1,366		1,366		64,820			0	257	08/25/2035.	1.A FM.....	
45254T PM 0			IMPAC Secd Assets CMN Owner Tr RMBS Ser	09/01/2021.	Paydown.....		3,690	3,690	3,690	3,685		5		5		3,690			0	108	08/25/2034.	1.A FM.....	
45254T TN 4			IMPAC Secd Assets CMN Owner Tr RMBS Ser	09/27/2021.	Paydown.....		6,286	6,286	6,286	6,286				0		6,286			0	32	05/25/2036.	1.A FM.....	
466247 MU 4			JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3	09/01/2021.	Paydown.....		4,925	4,925	4,966	4,926		(1)		(1)		4,925			0	181	01/25/2035.	1.A FM.....	
46640J AS 6			JP Morgan Chase Comm Mtg Secs CMBS Ser 2	09/01/2021.	Paydown.....		84,213	84,213	87,009	84,653		(440)		(440)		84,213			0	1,913	01/15/2046.	1.A FM.....	
50026* AA 3			Kohls Corp CTL Shelby MI 7.600% 12/15/.....	09/02/2021.	Call 105.0505.....		128,678	122,491	129,408	123,337		(281)		(281)		123,056		(565)	(565)	12,827	12/15/2022.	2.C	
50026* AA 3			Kohls Corp CTL Shelby MI 7.600% 12/15/.....	08/15/2021.	Redemption 100.0000.....		14,460	14,460	15,276	14,560		(100)		(100)		14,460			0	686	12/15/2022.	2.C	
50180L AD 2			LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A	08/11/2021.	Paydown.....		40,611	40,611	39,191	40,527		84		84		40,611			0	1,535	04/15/2041.	1.A FM.....	
513075 BX 8			Lamar Media Corp Sr Nt 3.625% 01/15/31.....	09/08/2021.	Tax Free Exchange.....		5,429,333	5,420,000	5,430,100			(767)		(767)		5,429,333			0	123,343	01/15/2031.	4.A FE.....	
52518R CD 6			Lehman Structured Sec Corp RMBS Ser 2005	09/27/2021.	Paydown.....		6,852	6,852	3,351	3,351				0		3,351		3,501	3,501	45	09/26/2045.	6. FM.....	
52736R BG 6			Levi Strauss & Co Sr Nt 5.000% 05/01/2.....	09/30/2021.	Call 101.6670.....		681,169	670,000	666,996	668,452		243		243		668,694		1,306	1,306	41,784	05/01/2025.	3.A FE.....	
55354G AF 7			MSCI Inc Sr Nt 5.375% 05/15/27.....	09/02/2021.	Call 106.6980.....		21,339,600	20,000,000	20,005,000	20,003,331		(462)		(462)		20,002,868		(2,868)	(2,868)	2,196,614	05/15/2027.	3.A FE.....	

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
											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
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt	2.	..	09/30/2021.	Redemption 100.0000.....	.....	.....356,074	356,074	356,074	356,074	.....	.....	.....	.....0	.....	.....356,074	.....	.....	.....0	7,745	05/31/2039.	2.B PL.....
55955E AA 6	1.68		..	09/22/2021.	Redemption 100.0000.....	.....	.....25,200,000	25,200,000	25,200,000	25,200,000	.....	.....	.....	.....0	.....	.....25,200,000	.....	.....	.....0	486,669	07/20/2033.	1.A FE.....
55955E AE 8	Magnetite CLO Ltd CLO Ser 2020-27A CI B		..	09/22/2021.	Redemption 100.0000.....	.....	.....4,550,000	4,550,000	4,550,000	4,550,000	.....	.....	.....	.....0	.....	.....4,550,000	.....	.....	.....0	113,022	07/20/2033.	1.C FE.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...		..	09/01/2021.	Paydown.....	.....	.....33,618	33,618	33,955	33,716	.....	.....(98)	.....	.....(98)	.....	.....33,618	.....	.....	.....0	1,244	01/25/2035.	5.B FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...		..	09/01/2021.	Paydown.....	.....	.....39,009	39,009	39,704	39,013	.....	.....(4)	.....	.....(4)	.....	.....39,009	.....	.....	.....0	1,401	03/25/2035.	1.A FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...		..	09/01/2021.	Paydown.....	.....	.....17,991	17,991	17,689	17,808	.....	.....183	.....	.....183	.....	.....17,991	.....	.....	.....0	657	04/25/2035.	3.B FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...		..	09/01/2021.	Paydown.....	.....	.....26	26	26	26	.....	.....	.....	.....0	.....	.....26	.....	.....	.....0	1	08/25/2034.	1.A FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser...		..	09/01/2021.	Paydown.....	.....	.....17,310	17,310	16,986	17,119	.....	.....191	.....	.....191	.....	.....17,310	.....	.....	.....0	659	12/25/2034.	1.A FM.....
58843* AF 6	Merchants Automotive Group, In Sr Nt Se.		..	09/23/2021.	NLAIC S/A Pension Risk Tfer.....	.....	.....2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	29,277	04/22/2026.	2.C PL.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		..	08/01/2021.	Paydown.....	.....	.....24,988	24,988	24,978	24,915	.....	.....(12)	.....	.....(12)	.....	.....24,903	.....	.....86	86	86	09/25/2032.	1.A FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...		..	09/01/2021.	Paydown.....	.....	.....78,347	78,347	79,462	79,236	.....	.....(890)	.....	.....(890)	.....	.....78,347	.....	.....	.....0	1,957	04/25/2058.	1.A FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		..	09/15/2021.	Paydown.....	.....	.....19,818	19,818	19,817	19,818	.....	.....	.....	.....0	.....	.....19,818	.....	.....	.....0	742	07/15/2038.	4.B FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		..	09/01/2021.	Paydown.....	.....	.....1,312,645	1,312,645	1,381,433	1,367,981	.....	.....(55,336)	.....	.....(55,336)	.....	.....1,312,645	.....	.....	.....0	24,817	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	09/01/2021.	Paydown.....	.....	.....27,625	27,625	27,756	27,718	.....	.....(93)	.....	.....(93)	.....	.....27,625	.....	.....	.....0	489	07/25/2059.	1.A FM.....
607120 FL 1	Mobile Airport Authority Sr Nt Ser A1.....		..	08/09/2021.	Redemption 100.0000.....	.....	.....151,648	151,648	151,648	151,648	.....	.....	.....	.....0	.....	.....151,648	.....	.....	.....0	3,617	05/09/2039.	1.F.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		..	09/01/2021.	Paydown.....	.....	.....149,834	149,834	154,328	150,543	.....	.....(709)	.....	.....(709)	.....	.....149,834	.....	.....	.....0	3,543	11/15/2046.	1.A FM.....
61773* AA 5	Morongo Transmission LLC Sr Nt 3.320%		..	09/30/2021.	Redemption 100.0000.....	.....	.....99,701	99,701	99,701	.....	.....	.....	.....	.....0	.....	.....99,701	.....	.....	.....0	717	07/12/2051.	1.G PL.....
61945C AA 1	Mosaic Co Sr Nt 3.750% 11/15/21.....		..	08/15/2021.	Various.....	.....	.....7,000,000	7,000,000	6,936,160	6,993,480	.....	.....4,632	.....	.....4,632	.....	.....6,998,112	.....	.....1,888	1,888	196,875	11/15/2021.	2.C FE.....
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser		..	07/15/2021.	Paydown.....	.....	.....1,320,000	1,320,000	1,319,998	1,319,991	.....	.....9	.....	.....9	.....	.....1,320,000	.....	.....	.....0	9,037	10/15/2052.	1.A FE.....
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser		..	07/15/2021.	Paydown.....	.....	.....160,000	160,000	160,000	159,998	.....	.....2	.....	.....2	.....	.....160,000	.....	.....	.....0	1,453	10/15/2052.	1.C FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		..	09/20/2021.	Call 100.0000.....	.....	.....97,381	97,381	97,381	97,381	.....	.....	.....	.....0	.....	.....97,381	.....	.....	.....0	3,442	09/15/2028.	1.B.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		..	09/01/2021.	Paydown.....	.....	.....2,538	2,538	2,538	2,534	.....	.....5	.....	.....5	.....	.....2,538	.....	.....	.....0	85	11/25/2033.	1.A FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....	.....	.....95,236	95,236	97,424	97,166	.....	.....(1,930)	.....	.....(1,930)	.....	.....95,236	.....	.....	.....0	2,241	09/25/2059.	1.A FM.....
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-		..	09/01/2021.	Paydown.....	.....	.....128,725	128,725	136,197	.....	.....	.....(7,472)	.....	.....(7,472)	.....	.....128,725	.....	.....	.....0	1,759	11/25/2059.	1.A FM.....
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-		..	09/01/2021.	Paydown.....	.....	.....51,329	51,329	53,575	53,268	.....	.....(1,939)	.....	.....(1,939)	.....	.....51,329	.....	.....	.....0	1,273	11/25/2035.	1.A FE.....
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-		..	09/01/2021.	Paydown.....	.....	.....35,547	35,547	33,592	33,795	.....	.....1,752	.....	.....1,752	.....	.....35,547	.....	.....	.....0	912	08/27/2057.	1.A FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....	.....	.....430,431	430,431	460,225	456,645	.....	.....(26,214)	.....	.....(26,214)	.....	.....430,431	.....	.....	.....0	12,247	12/25/2057.	1.A FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....	.....	.....1,264,508	1,264,508	1,282,327	1,278,244	.....	.....(13,735)	.....	.....(13,735)	.....	.....1,264,508	.....	.....	.....0	26,570	02/25/2049.	1.A FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....	.....	.....830,886	830,886	853,281	804,470	.....	.....26,415	.....	.....26,415	.....	.....830,886	.....	.....	.....0	24,143	08/25/2059.	1.A FM.....

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
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2021.	Paydown.....		1,583,594	1,583,594	1,630,114	1,619,030	.....	.....(35,437)	.....	.....(35,437)	.....	.....1,583,594	.....	.....	.....0	37,042	12/25/2058.	1.A FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		..	08/15/2021.	Redemption 100.0000.....		31,913	31,913	31,912	31,913	.....	.....	.....	.....0	.....	.....31,913	.....	.....	.....0	1,213	05/15/2023.	1.B
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		..	09/15/2021.	Redemption 100.0000.....		16,078	16,078	16,077	16,078	.....	.....	.....	.....0	.....	.....16,078	.....	.....	.....0	733	05/15/2023.	1.D
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	09/01/2021.	Paydown.....		144	144	144	144	.....	.....	.....	.....0	.....	.....144	.....	.....	.....0	5	03/25/2034.	1.A FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		..	09/01/2021.	Paydown.....		11,053	11,053	10,966	10,987	.....	.....66	.....	.....66	.....	.....11,053	.....	.....	.....0	411	07/25/2034.	1.A FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		..	09/01/2021.	Paydown.....		412	412	412	411	.....	.....1	.....	.....1	.....	.....412	.....	.....	.....0	15	10/25/2034.	1.A FM.....
674599 CW 3	Occidental Petroleum Corp Sr Nt 2.900%..		..	07/15/2021.	Call 103.0000.....		4,248,750	4,125,000	4,119,638	4,121,066	.....	.....557	.....	.....557	.....	.....4,121,623	.....	.....3,377	3,377	233,406	08/15/2024.	3.C FE.....
67755# AF 9	Ohio St Energy Partners LLC Secured Nt...		..	09/23/2021.	NLAIC S/A Pension Risk Tfer.....		6,000,000	6,000,000	6,000,000	.....	.....	.....	.....	.....0	.....	.....6,000,000	.....	.....	.....0	26,417	08/03/2051.	1.G Z.....
69352P AE 3	PPL Capital Funding Inc Sr Nt 3.500% 1...		..	07/15/2021.	Various.....		885,649	850,000	901,723	885,890	.....	.....(7,654)	.....	.....(7,654)	.....	.....878,236	.....	.....(28,236)	(28,236)	54,160	12/01/2022.	2.A FE.....
70163# AA 0	Parliament Funding (Owl Rock) Nt 2.896..		..	08/26/2021.	Redemption 100.0000.....		800,000	800,000	800,000	652,101	.....	.....	.....	.....0	.....	.....800,000	.....	.....	.....0	18,126	07/15/2030.	2.B PL.....
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...		..	09/30/2021.	Redemption 100.0000.....		27,319	27,319	27,319	27,253	.....	.....66	.....	.....66	.....	.....27,319	.....	.....	.....0	1,119	05/01/2039.	2.C PL.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	09/23/2021.	Paydown.....		13,719	13,719	762	762	.....	.....12,958	.....	.....12,958	.....	.....13,719	.....	.....	.....0	85	03/23/2035.	3.B FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		..	09/22/2021.	Paydown.....		483,834	483,834	328,403	372,116	.....	.....111,719	.....	.....111,719	.....	.....483,834	.....	.....	.....0	5,357	03/22/2038.	1.F FE.....
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		..	09/22/2021.	Paydown.....		11,726	11,726	11,728	11,693	.....	.....33	.....	.....33	.....	.....11,726	.....	.....	.....0	94	12/22/2035.	2.A PL.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser...		..	09/27/2021.	Paydown.....		27,365	27,365	18,310	18,310	.....	.....	.....	.....0	.....	.....18,310	.....	.....9,054	9,054	66	02/25/2037.	1.A FM.....
75513E BW 0	Raytheon Tech Corp Sr Nt 2.500% 12/15/		..	08/26/2021.	Various.....		1,126,116	1,100,000	1,138,946	1,133,259	.....	.....(9,964)	.....	.....(9,964)	.....	.....1,123,294	.....	.....(23,294)	(23,294)	45,289	12/15/2022.	2.A FE.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	09/01/2021.	Paydown.....		3,929	3,919	3,570	3,570	.....	.....	.....	.....0	.....	.....3,570	.....	.....359	359	149	05/25/2037.	5.B FM.....
78081B AA 1	Royalty Pharma PLC Sr Nt 0.750% 09/02/		..	08/05/2021.	Various.....		2,763,300	2,768,000	2,761,388	2,762,700	.....	.....599	.....	.....599	.....	.....2,763,300	.....	.....	.....0	8,973	09/02/2023.	2.C FE.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	09/01/2021.	Redemption 100.0000.....		31,803	31,803	33,255	32,044	.....	.....(242)	.....	.....(242)	.....	.....31,803	.....	.....	.....0	1,465	11/01/2026.	2.B
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-		..	09/01/2021.	Paydown.....		2,267	2,267	2,267	2,267	.....	.....	.....	.....0	.....	.....2,267	.....	.....	.....0	65	12/25/2033.	1.A FM.....
82967N BE 7	Sirius XM Radio Inc Sr Nt 4.625% 07/15...		..	08/16/2021.	Call 102.3130.....		4,696,167	4,590,000	4,608,425	4,601,985	.....	.....(2,835)	.....	.....(2,835)	.....	.....4,599,150	.....	.....(9,150)	(9,150)	336,735	07/15/2024.	3.C FE.....
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B...		..	08/15/2021.	Redemption 100.0000.....		421,208	421,208	429,619	429,331	.....	.....(8,123)	.....	.....(8,123)	.....	.....421,208	.....	.....	.....0	16,006	02/15/2026.	3.C FE.....
85238@ AA 1	StadCo LA, LLC Sr Sec Nt 3.750% 05/15/		..	09/23/2021.	NLAIC S/A Pension Risk Tfer.....		10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	.....0	39,583	05/15/2056.	2.C PL.....
863579 CD 8	2004		..	09/01/2021.	Paydown.....		16,105	16,105	16,244	16,163	.....	.....12	.....	.....12	.....	.....16,175	.....	.....(70)	(70)	293	10/25/2034.	1.A FM.....
86787E AX 5	SunTrust Bank Sr Nt 3.502% 08/02/22...		..	08/02/2021.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	175,100	08/02/2022.	1.F FE.....
87264A AU 9	T-Mobile USA Inc Sr Nt 4.500% 02/01/26		..	08/23/2021.	Call 102.2500.....		3,067,500	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	210,750	02/01/2026.	3.B FE.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C		..	09/01/2021.	Paydown.....		435,501	435,501	427,471	430,455	.....	.....5,046	.....	.....5,046	.....	.....435,501	.....	.....	.....0	7,954	10/25/2056.	1.A FM.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C		..	09/01/2021.	Paydown.....		74,488	74,488	77,354	77,234	.....	.....(2,745)	.....	.....(2,745)	.....	.....74,488	.....	.....	.....0	1,263	06/25/2057.	1.A FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C		..	09/01/2021.	Paydown.....		189,157	189,157	202,036	200,695	.....	.....(11,538)	.....	.....(11,538)	.....	.....189,157	.....	.....	.....0	3,447	03/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		..	09/01/2021.	Paydown.....		29,012	29,012	30,844	30,699	.....	.....(1,686)	.....	.....(1,686)	.....	.....29,012	.....	.....	.....0	478	07/25/2059.	1.A FM.....

SCHEDULE D - PART 4

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

QE058

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's 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
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1		..	08/01/2021.	Paydown.....		18,352	18,352	18,351	18,347	.....	.....5	.....	.....5	.....	.....18,352	.....	.....	.....0	306	03/17/2038.	1.A FE.....
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C		..	08/25/2021.	Redemption 100.0000.....		561,468	561,468	576,471	575,838	.....	.....(14,370)	.....	.....(14,370)	.....	.....561,468	.....	.....	.....0	23,301	08/25/2031.	1.E FE.....
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		..	08/25/2021.	Redemption 100.0000.....		179,415	179,415	181,234	151,812	.....	.....(1,810)	.....	.....(1,810)	.....	.....179,415	.....	.....	.....0	7,534	08/25/2031.	2.B FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..		..	09/01/2021.	Redemption 100.0000.....		483,261	483,261	483,261	483,261	.....	.....	.....	.....0	.....	.....483,261	.....	.....	.....0	17,881	09/01/2031.	2.B FE.....
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.		..	09/01/2021.	Redemption 100.0000.....		619,812	619,812	619,812	619,812	.....	.....	.....	.....0	.....	.....619,812	.....	.....	.....0	28,511	03/01/2026.	3.A FE.....
90945B AC 8	United Auto Credit Securitizat LBASS Ser..		..	09/10/2021.	Paydown.....		2,209,451	2,209,451	2,209,386	2,209,424	.....	.....27	.....	.....27	.....	.....2,209,451	.....	.....	.....0	14,707	11/10/2022.	1.A FE.....
91740# AA 8	United States of America BIA-2 CTL Alber.		..	09/29/2021.	Call 110.5431.....		426,239	385,587	385,587	385,587	.....	.....	.....	.....0	.....	.....385,587	.....	.....	.....0	58,174	10/15/2025.	1.B
91740# AA 8	United States of America BIA-2 CTL Alber.		..	09/15/2021.	Redemption 100.0000.....		19,266	19,266	19,266	19,266	.....	.....	.....	.....0	.....	.....19,266	.....	.....	.....0	740	10/15/2025.	1.B
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.		..	09/15/2021.	Redemption 100.0000.....		68,637	68,637	68,637	68,637	.....	.....	.....	.....0	.....	.....68,637	.....	.....	.....0	2,475	12/15/2026.	1.B
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25		..	09/02/2021.	Redemption 102.0420.....		987,767	968,000	996,848	982,355	.....	.....5,412	.....	.....5,412	.....	.....987,767	.....	.....	.....0	50,728	04/15/2025.	4.B FE.....
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06..		..	09/21/2021.	Redemption 100.0000.....		159,542	159,542	159,542	159,542	.....	.....	.....	.....0	.....	.....159,542	.....	.....	.....0	4,128	06/21/2038.	1.B
91860@ AA 4	VA Sheffield 2021 Lease Financ Sr Nt 2...		..	09/20/2021.	Redemption 100.0000.....		67,592	67,592	67,592	67,592	.....	.....	.....	.....0	.....	.....67,592	.....	.....	.....0	171	05/20/2041.	1.C Z.....
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/		..	09/01/2021.	Paydown.....		369,761	369,761	369,756	369,693	.....	.....69	.....	.....69	.....	.....369,761	.....	.....	.....0	3,389	08/25/2055.	1.A FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		..	09/01/2021.	Paydown.....		22,396	22,396	22,065	22,231	.....	.....165	.....	.....165	.....	.....22,396	.....	.....	.....0	371	10/25/2033.	1.A FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2021.	Paydown.....		7,508	7,731	7,794	7,763	.....	.....(2)	.....	.....(2)	.....	.....7,761	.....	.....(253)	(253)	293	10/25/2035.	3.B FM.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	09/15/2021.	Redemption 100.0000.....		13,313	13,313	13,939	13,619	.....	.....(306)	.....	.....(306)	.....	.....13,313	.....	.....	.....0	655	05/15/2032.	1.B
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		..	09/01/2021.	Redemption 100.0000.....		29,854	29,854	29,854	29,854	.....	.....	.....	.....0	.....	.....29,854	.....	.....	.....0	1,373	11/01/2022.	3.C
9497ER AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C		..	09/27/2021.	Paydown.....		1,218,316	1,218,316	1,218,316	1,218,316	.....	.....	.....	.....0	.....	.....1,218,316	.....	.....	.....0	8,187	04/25/2035.	1.A FM.....
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		..	09/01/2021.	Paydown.....		43,546	43,546	43,545	43,543	.....	.....2	.....	.....2	.....	.....43,546	.....	.....	.....0	234	08/15/2053.	1.A FM.....
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/		..	09/30/2021.	Redemption 100.0000.....		66,667	66,667	66,667	66,667	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	2,155	12/18/2024.	2.B PL.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...		..	07/25/2021.	Redemption 100.0000.....		176,110	176,110	176,110	176,110	.....	.....	.....	.....0	.....	.....176,110	.....	.....	.....0	12,923	12/23/2022.	2.C
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3		A	07/15/2021.	Redemption 100.0000.....		204,800	204,800	204,800	204,800	.....	.....	.....	.....0	.....	.....204,800	.....	.....	.....0	6,758	01/15/2030.	1.G FE.....
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550		A	07/15/2021.	Redemption 100.0000.....		179,200	179,200	179,200	179,200	.....	.....	.....	.....0	.....	.....179,200	.....	.....	.....0	6,362	01/15/2030.	2.B FE.....
867224 AA 5	Suncor Energy Inc Sr Nt 3.600% 12/01/2.		A	09/28/2021.	Call 108.3813.....		541,907	500,000	501,090	500,665	.....	.....(124)	.....	.....(124)	.....	.....500,541	.....	.....(541)	(541)	56,757	12/01/2024.	2.A FE.....
C9716# AK 5	Waste Connections Inc Sr Nt Ser 2017A Tr		A	09/20/2021.	Call 111.0176.....		27,754,391	25,000,000	25,000,000	25,000,000	.....	.....	.....	.....0	.....	.....25,000,000	.....	.....	.....0	3,554,183	04/20/2027.	2.A
Y7563* AA 5	Seaspan Holdco III Ltd Sr Nt 3.910% 06..		A	09/23/2021.	NLAIC S/A Pension Risk Tfer.....		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	44,644	06/05/2031.	2.C PL.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..		C	09/20/2021.	Redemption 100.0000.....		137,470	137,470	137,470	137,470	.....	.....	.....	.....0	.....	.....137,470	.....	.....	.....0	3,918	06/20/2031.	1.F FE.....
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..		C	09/15/2021.	Redemption 100.0000.....		53,348	53,348	53,348	53,348	.....	.....	.....	.....0	.....	.....53,348	.....	.....	.....0	1,320	12/15/2032.	1.F FE.....
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt 1...		D	09/13/2021.	Maturity.....		1,500,000	1,500,000	1,493,595	1,499,393	.....	.....607	.....	.....607	.....	.....1,500,000	.....	.....	.....0	14,063	09/13/2021.	1.E FE.....
892331 AB 5	Toyota Motor Corp Sr Nt 3.183% 07/20/2..		D	07/20/2021.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	31,830	07/20/2021.	1.E 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	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		
G4622#	AE	9 09	Vitol Finance Ltd Sr Nt 5.740% 07/28/2021 Overseas Assistance Fin BV Sr Nt 5.000% AquaSure Finance Pty Ltd Sr Sec Nt 4.3% WestConnex Finance Co. Pty Ltd WestConne			C	09/16/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	504,000	09/16/2021.	1.G		
G9284#	AY	3				C	07/28/2021.	Various.....		25,000,000	25,000,000	25,000,000	25,000,000						0		25,000,000			0	1,435,000	07/28/2021.	2.B
N6777#	AG	4				D	09/07/2021.	Call 105.6673.....		4,226,692	4,000,000	4,000,000	4,000,000						0		4,000,000			0	399,374	03/30/2024.	2.B PL
Q0458*	AF	6				D	07/12/2021.	Redemption 100.0000.....		312,930	312,930	312,930	312,930						0		312,930			0	13,519	01/12/2034.	1.G FE
Q9609*	AC	2	D	09/23/2021.	NLAIC S/A Pension Risk Tfer.....		5,000,000	5,000,000	5,000,000								0		5,000,000			0	26,067	06/15/2036.	2.A FE		
3899999.			Total - Bonds - Industrial and Miscellaneous.....							553,330,228	545,596,139	549,318,039	457,248,293	12,246	(741,932)	0	(729,686)	0	546,892,483	0	(492,723)	(492,723)	22,198,772	XXX	XXX		
Bonds - Unaffiliated Bank Loans																											
000000	00	0	Quintiles IMS New Term Ln B Nt 1 1.834. ..	..	09/14/2021.	Redemption	100.0000.....			47,477	47,477	47,684					(207)		47,477			0	123	03/06/2024.	3.A FE		
000000	00	0	Sovos LLC Revolver #2 Nt 1 5.750% 04/2....	..	08/12/2021.	Redemption	100.0000.....			585,312	585,312	585,312							585,312			0	4,845	04/29/2024.	4.B Z		
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln.....	..	09/30/2021.	Redemption	100.0000.....			12,505	12,505	12,389	10,497		113		113		12,505			0	522	12/15/2024.	3.A Z		
000000	00	0	6.250	..	09/30/2021.	Redemption	100.0000.....			238		238			238		0		238			0	6	12/19/2024.	4.A Z		
000000	00	0	Catalent Pharma Solutions Inc Term Ln B-....	..	09/30/2021.	Redemption	100.0000.....			7,387	7,387	7,406			(18)		(18)		7,387			0	109	05/17/2026.	3.A FE		
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1 ..	..	08/13/2021.	Tax Free Exchange.....				9,899,958	9,900,000	9,899,938	9,899,957		1		1		9,899,958			0	243,565	07/03/2026.	4.B Z		
000000	00	0	Sonny's Enterprises LLC Delayed Draw Ter ..	..	09/30/2021.	Redemption	100.0000.....			1,524	1,524	1,524	1,524				0		1,524			0	102	08/31/2026.	4.B Z		
000000	00	0	Sensata Technologies New #2 1st Lien Ter ..	..	09/30/2021.	Redemption	100.0000.....			13,700	13,700	13,719	13,716				(16)		13,700			0	193	09/20/2026.	2.C FE		
000000	00	0	American Construcion Src Opco Term Ln Nt	..	07/01/2021.	Redemption	100.0000.....			294,712	294,712	288,818			5,894		5,894		294,712			0	6,324	04/01/2027.	4.A Z		
000000	00	0	AxiomSL Group Term Loan Nt 1 7.000% 12	..	09/30/2021.	Redemption	100.0000.....			8,292	8,292	8,209			83		83		8,292			0	108	12/03/2027.	4.B Z		
000000	00	0	Endure Digital Inc Term Ln Nt 1 4.250%.....	..	09/30/2021.	Redemption	100.0000.....			27,500	27,500	27,363			138		138		27,500			0	455	02/10/2028.	4.B Z		
000000	00	0	HCA Inc Term Ln B-14 Nt 1 1.834% 06/30 ..	..	09/30/2021.	Redemption	100.0000.....			1,250	1,250	1,250					0		1,250			0	1	06/30/2028.	2.C FE		
02358@	AA	0	5.084%	..	07/01/2021.	Redemption	100.0000.....			5,518	5,518	5,408	5,425		93		93		5,518			0	166	11/25/2025.	4.B PL		
02922X	AK	4	American Renal Holdings Inc Term Ln Nt 1 ..	..	09/30/2021.	Redemption	100.0000.....			12,500	12,500	12,188			313		313		12,500			0	617	01/25/2027.	4.C Z		
09788H	AN	1	Advanced Infusion Solutions Last Out Ter....	..	09/30/2021.	Redemption	100.0000.....			22,033	22,033	21,581	21,687		346		346		22,033			0	1,090	06/27/2024.	4.A PL		
12745#	AA	9	Spectrum Auto (CC SAG Acq) New Term Ln N	..	09/30/2021.	Redemption	100.0000.....			5,313	5,313	5,233			80		80		5,313			0	93	10/02/2025.	4.B Z		
14173@	AA	8	CarePathrx Midco Inc Term Ln Nt 1 6.83. ..	..	09/30/2021.	Redemption	100.0000.....			7,207	7,207	7,027	7,046		161		161		7,207			0	451	05/14/2025.	4.A PL		
14852D	AC	5	Castle US Holding Corp Term Ln Nt 1 3....	..	09/30/2021.	Redemption	100.0000.....			9,375	9,375	9,398	9,396		(21)		(21)		9,375			0	281	01/31/2027.	4.C FE		
28414B	AF	3	Elanco Animal Health Inc Term Ln Nt 1	..	09/30/2021.	Redemption	100.0000.....			16,250	16,250	16,328	16,325		(75)		(75)		16,250			0	231	08/01/2027.	3.A FE		
36198@	AA	2	TPC Broadband Holdings Term Ln Nt 1 7.	..	09/30/2021.	Redemption	100.0000.....			8,268	8,268	8,268	8,268				0		8,268			0	456	06/01/2025.	4.B PL		
36198@	AC	8	TPC Broadband Holdings Delayed Draw Term	..	09/30/2021.	Redemption	100.0000.....			2,851	2,851	2,820	1,463		31		31		2,851			0	118	06/01/2025.	4.B PL		
40409V	AR	5	HB Fuller Company Term Ln Nt 1 2.087% ..	..	08/27/2021.	Redemption	100.0000.....			140,289	140,289	140,184	140,207		83		83		140,289			0	2,049	10/20/2024.	3.A FE		
41755@	AA	7	Harvest Hill Beverage Company New Term L	..	09/30/2021.	Redemption	100.0000.....			150,000	150,000	146,250	146,413		3,587		3,587		150,000			0	6,197	08/28/2026.	4.A PL		
44969C	BF	6	Quintiles IMS New Term Ln B Nt 1 1.834. ..	..	08/13/2021.	Tax Free Exchange.....				1,004,943	1,000,583	1,010,589	1,005,963		(1,019)		(1,019)		1,004,943			0	11,856	03/06/2024.	3.A FE		
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1 5.631.....	..	09/30/2021.	Redemption	100.0000.....			12,313	12,313	12,129	12,194		120		120		12,313			0	681	08/20/2024.	4.B IF		
452526	A#	3	Immucor Inc 1st Lien Term Ln Nt 1 6.75... ..	..	09/30/2021.	Redemption	100.0000.....			11,358	11,358	11,130	11,150		208		208		11,358			0	581	07/02/2025.	3.C PL		
45778E	AG	9	Innophos Holdings Term Ln Nt 1 3.833% ..	..	09/30/2021.	Redemption	100.0000.....			32,500	32,500	32,337	32,355		145		145		32,500			0	918	02/07/2027.	4.A FE		

QE05.9

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
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CUSIP Identification			Description			F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
552462	B#	9	Lyt	x	Delayed Draw Term Ln Nt 1		7.000%	..	09/30/2021.	Redemption	100.0000.....			319	319	316	316	316	316	316	316			3			3		319				0		32	02/28/2026.	4.C																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
552462	B#	9	Lyt	x	Delayed Draw Term Ln Nt 2	7.250%	..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....319	319	316	316	316	316	316	316	.....	.....	.....3	.....	.....	.....3	.....	.....319	.....	.....	.....	.....0	.....	.....4	02/28/2026.	4.C	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
552462	B@	1	Lyt	x	Term Ln Nt 1	7.000% 02/28/26.....	..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....3,673	3,673	3,605	3,613	3,613	3,613	3,613	3,613	.....	.....	.....60	.....	.....	.....60	.....	.....3,673	.....	.....	.....	.....0	.....	.....209	02/28/2026.	4.C	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
60367*	AA	9	Community Brands Incremental DD Term Ln				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....4,054	4,054	4,054	4,054	4,054	4,054	4,054	4,054	.....	.....	.....	.....	.....	.....0	.....	.....4,054	.....	.....	.....	.....0	.....	.....171	12/02/2022.	3.C PL	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
60367*	AB	7	Community Brands Incremental Term Ln Nt				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....21,173	21,173	21,067	21,126	21,126	21,126	21,126	21,126	.....	.....	.....47	.....	.....	.....47	.....	.....21,173	.....	.....	.....	.....0	.....	.....894	12/02/2022.	3.C PL	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....29,616	29,616	29,491	29,596	29,596	29,596	29,596	29,596	.....	.....	.....21	.....	.....	.....21	.....	.....29,616	.....	.....	.....	.....0	.....	.....1,908	01/01/2023.	3.B FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
72584D	AF	1	Yum Brands New Term Ln B Nt 1			1.834% 0	..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....5,696	5,696	5,721	5,721	5,721	5,721	5,721	5,721	.....	.....	.....(25)	.....	.....	.....(25)	.....	.....5,696	.....	.....	.....	.....0	.....	.....55	03/15/2028.	2.C FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
76168J	AR	7	RBS Global (Rexnord) New Term Ln B Nt 1				..	08/09/2021.	Wells Fargo Securities LLC.....	.....	.....	.....	.....3,990,000	4,000,000	4,016,994	4,013,140	4,013,140	4,013,140	4,013,140	4,013,140	.....	.....	.....(2,123)	.....	.....	.....(2,123)	.....	.....4,011,017	.....	.....	.....(21,017)	(21,017)	43,697	08/21/2024.	3.A FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....2,836	2,836	2,801	2,814	2,814	2,814	2,814	2,814	.....	.....	.....23	.....	.....	.....23	.....	.....2,836	.....	.....	.....	.....0	.....	.....166	12/13/2023.	3.C PL	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
82449#	AA	1	Shields Health Solutions LLC Term Ln Nt.....				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....3,085	3,085	3,024	3,024	3,024	3,024	3,024	3,024	.....	.....	.....62	.....	.....	.....62	.....	.....3,085	.....	.....	.....	.....0	.....	.....106	03/30/2027.	4.B PL	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
83549#	AA	8	Sonny's Enterprises LLC Term Ln Nt 1			7.....	..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....9,909	9,909	9,710	9,721	9,721	9,721	9,721	9,721	.....	.....	.....188	.....	.....	.....188	.....	.....9,909	.....	.....	.....	.....0	.....	.....639	08/31/2026.	4.C	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
84611@	AF	0	Sovos LLC 1st Lien Term Ln Nt 1			4.632%	..	08/12/2021.	Redemption	100.0000.....	.....	.....	.....6,712,428	6,712,428	6,578,179	6,619,302	6,619,302	6,619,302	6,619,302	6,619,302	.....	.....	.....93,126	.....	.....	.....93,126	.....	.....6,712,428	.....	.....	.....	.....0	.....	.....240,156	04/29/2024.	4.A PL	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
84611@	AG	8	Sovos LLC Delayed Draw Term Ln Nt 1			4.....	..	08/12/2021.	Redemption	100.0000.....	.....	.....	.....302,260	302,260	299,238	300,125	300,125	300,125	300,125	300,125	.....	.....	.....2,135	.....	.....	.....2,135	.....	.....302,260	.....	.....	.....	.....0	.....	.....10,814	04/29/2024.	4.A PL	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
88233F	AK	6	Vistra Operations Co LLC Incremental Ter.....				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....64,642	64,642	64,177	64,194	64,194	64,194	64,194	64,194	.....	.....	.....448	.....	.....	.....448	.....	.....64,642	.....	.....	.....	.....0	.....	.....911	12/31/2025.	2.C FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
88632N	AP	5	Tibco Software Inc New Term Ln B #3 Nt 1				..	08/31/2021.	Redemption	100.0000.....	.....	.....	.....25,000	25,000	25,000	25,000	25,000	25,000	25,000	25,000	.....	.....	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....	.....0	.....	.....86	07/03/2026.	4.B Z	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....27,191	27,191	27,257	27,221	27,221	27,221	27,221	27,221	.....	.....	.....(29)	.....	.....	.....(29)	.....	.....27,191	.....	.....	.....	.....0	.....	.....402	06/01/2024.	3.A FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
90385K	AG	6	Ultimate Software Group Inc Incremental.....				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....6,675	6,675	6,704	6,704	6,704	6,704	6,704	6,704	.....	.....	.....(29)	.....	.....	.....(29)	.....	.....6,675	.....	.....	.....	.....0	.....	.....177	05/03/2026.	4.C FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
L7574*	AA	6	Surgical Specialists LLC Delayed Draw Te.....				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....1,898	1,898	1,850	1,850	1,850	1,850	1,850	1,850	.....	.....	.....47	.....	.....	.....47	.....	.....1,898	.....	.....	.....	.....0	.....	.....74	01/28/2028.	4.A Z	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
L7574*	AB	4	Surgical Specialists LLC Term Ln Nt 1.....				..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....783	783	763	763	763	763	763	763	.....	.....	.....20	.....	.....	.....20	.....	.....783	.....	.....	.....	.....0	.....	.....31	01/28/2028.	4.A Z	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
68371Y	AJ	2	Open Text Corp Term Ln Nt 1			1.837% 05/ A	..	09/30/2021.	Redemption	100.0000.....	.....	.....	.....13,108	13,108	13,150	13,139	13,139	13,139	13,139	13,139	.....	.....	.....(31)	.....	.....	.....(31)	.....	.....13,108	.....	.....	.....	.....0	.....	.....184	05/30/2025.	2.C FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1			3.629	D	08/31/2021.	Redemption	100.0000.....	.....	.....	.....3,620	3,620	3,620	3,620	3,620	3,620	3,620	3,620	.....	.....	.....	.....	.....	.....0	.....	.....3,620	.....	.....	.....	.....0	.....	.....95	04/28/2024.	4.B FE	.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
8299999.	Total - Bonds - Unaffiliated Bank Loans.....												.....	.....	.....23,568,858	23,574,540	23,451,757	22,451,947	0	103,986	0	103,986	0	23,589,875	0	(21,017)	(21,017)	582,949	XXX	XXX																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
8399997.	Total - Bonds - Part 4.....												.....	.....	.....612,186,202	604,457,795	609,037,339	515,905,090	12,246	(1,555,683)	0	(1,543,437)	0	605,769,474	0	(513,740)	(513,740)	23,599,006	XXX	XXX																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
8399999.	Total - Bonds.....												.....	.....	.....612,186,202	604,457,795	609,037,339	515,905,090	12,246	(1,555,683)	0	(1,543,437)	0	605,769,474	0	(513,740)	(513,740)	23,599,006	XXX	XXX																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		</	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
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				21,360	(14,550)		(1,996)				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				44,101	(29,908)		(4,089)				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				13,892	(8,061)		(1,191)				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				299,302	(202,146)		(27,591)				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				136,732	(90,677)		(12,337)				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				735,141	(492,364)		(67,060)				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				37,681	(23,076)		(3,232)				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				44,191	(26,274)		(3,765)				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				15,985	(9,270)		(1,366)				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				30,784	(20,872)		(2,856)				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				8,219	(5,105)		(711)				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				27,000	(16,704)		(2,323)				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				674,296	(451,427)		(61,481)				03.....
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				260,714	(162,155)		(22,461)				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				79,934	(50,885)		(6,972)				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				186,925	(112,008)		(15,951)				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				718,167	(482,931)		(65,834)				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				359,727	(226,939)		(31,202)				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				525,793	(332,475)		(45,666)				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				1,146,751	(727,188)		(99,765)				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				1,729,115	(1,101,456)		(150,852)				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				2,789,750	(1,789,310)		(244,485)				03.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/04/2018....	10/01/2021....	5,227	1,911,252	365.68.....	70,193	.....	.....	.....	.....	.....161,917	(65,454)	.....	.....(17,597)	.....	.....	.....	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	.....	.....	.....	.....	.....420,038	(175,445)	.....	.....(45,599)	.....	.....	.....	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	.....	.....	.....	.....	.....582,735	(240,750)	.....	.....(63,296)	.....	.....	.....	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	.....	.....	.....	.....	.....251,400	(70,520)	.....	.....(30,397)	.....	.....	.....	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	.....	.....	.....	.....	.....930,719	(386,311)	.....	.....(101,042)	.....	.....	.....	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	.....	.....	.....	.....	.....85,598	(27,452)	.....	.....(9,735)	.....	.....	.....	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	.....	.....	.....	.....	.....1,366,194	(465,863)	.....	.....(152,482)	.....	.....	.....	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	.....	.....	.....	.....	.....436,607	(176,436)	.....	.....(47,467)	.....	.....	.....	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	.....	.....	.....	.....	.....1,670,026	(572,034)	.....	.....(186,111)	.....	.....	.....	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	.....	.....	.....	.....	.....2,490,679	(862,870)	.....	.....(276,727)	.....	.....	.....	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	.....	.....	.....	.....	.....1,438,917	(493,565)	.....	.....(160,321)	.....	.....	.....	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	.....	.....	.....	.....	.....592,710	(248,688)	.....	.....(64,385)	.....	.....	.....	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	.....	.....	.....	.....104	41,562	(17,278)	.....	.....(2,364)	.....	.....	.....	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....	34,703	9,443,500	272.12.....	163,800	.....	.....	.....	.....1,800	890,115	(234,818)	.....	.....(41,018)	.....	.....	.....	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	.....	.....	.....	.....1,949	938,493	(269,875)	.....	.....(44,409)	.....	.....	.....	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	.....	.....	.....	.....99	39,142	(16,469)	.....	.....(2,244)	.....	.....	.....	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	.....	.....	.....	.....25	11,309	(3,792)	.....	.....(572)	.....	.....	.....	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	.....	.....	.....	.....5,469	1,190,679	(597,285)	.....	.....(106,835)	.....	.....	.....	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	.....	.....	.....	.....2,263	511,239	(215,216)	.....	.....(44,205)	.....	.....	.....	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	.....	.....	.....	.....5,698	1,243,782	(619,389)	.....	.....(111,301)	.....	.....	.....	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	.....	.....	.....	.....9,757	2,195,909	(968,520)	.....	.....(190,599)	.....	.....	.....	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	.....	.....	.....	.....11,329	2,554,369	(1,111,112)	.....	.....(221,299)	.....	.....	.....	03.....

QE06.1

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	583	219,783	377.2.....	4,149	.....	.....	.....53	.....	.....11,338	(3,644)	.....	.....(1,041)	.....	.....	.....	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	.....	.....	.....3,031	.....	.....663,471	(328,393)	.....	.....(59,212)	.....	.....	.....	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	.....	.....	.....5,281	.....	.....1,150,168	(576,922)	.....	.....(103,150)	.....	.....	.....	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	.....	.....	.....10,413	.....	.....1,367,973	(747,402)	.....	.....(101,698)	.....	.....	.....	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	.....	.....	.....10,083	.....	.....1,399,042	(702,582)	.....	.....(98,470)	.....	.....	.....	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	.....	.....	.....12,611	.....	.....1,661,984	(904,502)	.....	.....(123,152)	.....	.....	.....	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	.....	.....	.....17,351	.....	.....2,414,878	(1,204,911)	.....	.....(169,452)	.....	.....	.....	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	.....	.....	.....19,939	.....	.....2,771,345	(1,387,077)	.....	.....(194,721)	.....	.....	.....	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	.....	.....	.....20	.....	.....2,867	(1,159)	.....	.....(192)	.....	.....	.....	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	.....	.....	.....4,211	.....	.....556,864	(301,631)	.....	.....(41,120)	.....	.....	.....	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	.....	.....	.....8,219	.....	.....1,073,682	(590,670)	.....	.....(80,265)	.....	.....	.....	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	.....	.....	.....700	.....	.....116,556	(54,513)	.....	.....(6,839)	.....	.....	.....	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	.....	.....	.....3,989	.....	.....847,686	(283,962)	.....	.....(38,951)	.....	.....	.....	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....	3,902	999,459	256.16.....	36,910	.....	.....	.....946	.....	.....162,338	(73,782)	.....	.....(9,242)	.....	.....	.....	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	.....	.....	.....44,940	.....	.....8,299,385	(3,471,964)	.....	.....977,420	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	586	167,462	285.66.....	3,296	.....	.....	.....22	.....	.....21,221	(15,697)	.....	.....(841)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	1,322	375,102	283.65.....	8,247	.....	.....	.....54	.....	.....50,528	(37,812)	.....	.....(2,110)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	1,621	464,395	286.51.....	8,715	.....	.....	.....57	.....	.....57,296	(42,151)	.....	.....(2,227)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	5,447	1,533,130	281.47.....	37,899	.....	.....	.....249	.....	.....219,993	(166,476)	.....	.....(9,692)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437	.....	.....	.....9	.....	.....11,397	(7,852)	.....	.....(369)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	1,082	320,784	296.49.....	3,330	.....	.....	.....22	.....	.....27,448	(18,561)	.....	.....(851)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	7,646	2,180,395	285.18.....	44,072	.....	.....	.....289	.....	.....280,436	(208,023)	.....	.....(11,274)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....14	.....	.....17,322	(11,761)	.....	.....(539)	.....	.....	.....	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	.....	.....	.....29	.....	.....27,600	(20,555)	.....	.....(1,124)	.....	.....	.....	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	.....	.....	.....489	.....	.....552,722	(391,368)	.....	.....(19,054)	.....	.....	.....	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	.....	.....	.....12	.....	.....15,400	(10,196)	.....	.....(460)	.....	.....	.....	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	.....	.....	.....399	.....	.....383,258	(284,941)	.....	.....(15,550)	.....	.....	.....	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	.....	.....	.....499	.....	.....561,542	(398,219)	.....	.....(19,441)	.....	.....	.....	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	.....	.....	.....57	.....	.....63,624	(45,203)	.....	.....(2,214)	.....	.....	.....	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	.....	.....	.....988	.....	.....1,078,419	(773,382)	.....	.....(38,543)	.....	.....	.....	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	.....	.....	.....265	.....	.....41,354	(32,252)	.....	.....(2,332)	.....	.....	.....	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	.....	.....	.....939	.....	.....143,048	(111,789)	.....	.....(8,268)	.....	.....	.....	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	.....	.....	.....21	.....	.....4,676	(3,460)	.....	.....(187)	.....	.....	.....	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	.....	.....	.....1,659	.....	.....258,297	(201,478)	.....	.....(14,600)	.....	.....	.....	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	.....	.....	.....4,916	.....	.....754,124	(589,007)	.....	.....(43,279)	.....	.....	.....	03.....
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	.....	.....	.....130	.....	.....26,081	(19,651)	.....	.....(1,146)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	14,806	3,999,986	270.16.....	175,170	.....	.....	.....4,977	.....	.....765,414	(597,697)	.....	.....(43,816)	.....	.....	.....	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	.....	.....	.....2,939	.....	.....544,057	(415,604)	.....	.....(25,867)	.....	.....	.....	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	.....	.....	.....652	.....	.....100,988	(78,806)	.....	.....(5,743)	.....	.....	.....	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	.....	.....	.....6,518	.....	.....1,165,992	(895,180)	.....	.....(57,383)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	15,049	4,064,232	270.07.....	178,715	.....	.....	.....5,078	.....	.....779,321	(939,806)	.....	.....(67,686)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	24,047	6,637,953	276.04.....	220,031	.....	.....	.....6,252	.....	.....1,101,757	...(1,334,141)	.....	.....(84,890)	.....	.....	.....	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	.....	.....	.....616	.....	.....107,420	(82,761)	.....	.....(5,421)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	64,519	17,763,299	275.32.....	609,911	.....	.....	.....17,330	.....	.....3,002,485	...(3,195,561)	.....	.....(207,395)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....394	.....	.....45,574	(21,765)	.....	.....(2,566)	.....	.....	.....	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	.....	.....	.....555	.....	.....64,273	(30,696)	.....	.....(3,612)	.....	.....	.....	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	.....	.....	.....322	.....	.....37,370	(17,829)	.....	.....(2,098)	.....	.....	.....	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	.....	.....	.....116	.....	.....17,080	(6,170)	.....	.....(754)	.....	.....	.....	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	.....	.....	.....3,622	.....	.....534,454	(192,060)	.....	.....(23,580)	.....	.....	.....	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	.....	.....	.....760	.....	.....88,017	(42,003)	.....	.....(4,945)	.....	.....	.....	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	.....	.....	.....430	.....	.....60,048	(23,466)	.....	.....(2,797)	.....	.....	.....	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	.....	.....	.....48	.....	.....5,513	(2,647)	.....	.....(311)	.....	.....	.....	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	.....	.....	.....6,386	.....	.....892,245	(348,228)	.....	.....(41,572)	.....	.....	.....	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	.....	.....	.....11,167	.....	.....1,502,907	(616,406)	.....	.....(72,699)	.....	.....	.....	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	.....	.....	.....733	.....	.....97,761	(40,500)	.....	.....(4,770)	.....	.....	.....	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	.....	.....	.....223	.....	.....25,943	(12,361)	.....	.....(1,454)	.....	.....	.....	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	.....	.....	.....59,885	.....	...7,720,120	...(3,327,356)	.....	...1,015,390	.....	.....	.....	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....	29,040	10,242,313	352.7.....	434,725	.....	.....	.....16,720	.....	...1,276,458	(675,510)	.....	.....(108,851)	.....	.....	.....	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	.....	.....	.....28,883	.....	...2,203,991	...(1,166,428)	.....	.....(188,029)	.....	.....	.....	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	.....	.....	.....11,573	.....	...934,085	(438,677)	.....	.....(75,338)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	294	106,506	362.35.....	3,227	.....	.....	.....124	.....	.....10,084	(4,633)	.....	.....(808)	.....	.....	.....	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	.....	.....	.....36,654	.....	...2,796,987	...(1,480,266)	.....	.....(238,615)	.....	.....	.....	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	.....	.....	.....34,941	.....	...2,800,027	...(1,344,878)	.....	.....(227,462)	.....	.....	.....	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	.....	.....	.....36,923	.....	...2,951,611	...(1,425,880)	.....	.....(240,368)	.....	.....	.....	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	.....	.....	.....212	.....	.....16,116	(8,597)	.....	.....(1,380)	.....	.....	.....	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			451		34,199	(18,238)		(2,932)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 21 JPMorgan MOZAIC2 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	.....	.....	.....9,791	.....	.....746,716	(395,782)	.....	.....(63,744)	.....	.....	.....	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	.....	.....	.....67	.....	.....9,055	(3,297)	.....	.....(371)	.....	.....	.....	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	.....	.....	.....2,441	.....	.....330,577	(120,626)	.....	.....(13,623)	.....	.....	.....	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	.....	.....	.....2,389	.....	.....250,971	(120,613)	.....	.....(13,327)	.....	.....	.....	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	.....	.....	.....773	.....	.....98,510	(39,128)	.....	.....(4,313)	.....	.....	.....	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	.....	.....	.....1,577	.....	.....199,191	(79,946)	.....	.....(8,798)	.....	.....	.....	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	.....	.....	.....14,867	.....	.....1,825,714	(757,635)	.....	.....(82,955)	.....	.....	.....	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	.....	.....	.....4,451	.....	.....544,283	(227,208)	.....	.....(24,837)	.....	.....	.....	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	.....	.....	.....473	.....	.....49,257	(23,846)	.....	.....(2,641)	.....	.....	.....	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	.....	.....	.....508	.....	.....53,534	(25,681)	.....	.....(2,834)	.....	.....	.....	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	.....	.....	.....564	.....	.....58,920	(28,441)	.....	.....(3,148)	.....	.....	.....	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	.....	.....	.....1,031	.....	.....108,447	(52,084)	.....	.....(5,752)	.....	.....	.....	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	.....	.....	.....15,203	.....	.....765,027	(377,387)	.....	.....(70,287)	.....	.....	.....	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....	35,902	12,785,619	356.13.....	534,215	.....	.....	.....28,890	.....	.....1,454,896	(716,075)	.....	.....(133,568)	.....	.....	.....	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	.....	.....	.....19,393	.....	.....1,012,027	(434,609)	.....	.....(89,665)	.....	.....	.....	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	.....	.....	.....38,628	.....	.....1,943,414	(960,081)	.....	.....(178,596)	.....	.....	.....	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	.....	.....	.....53,911	.....	.....2,803,984	(1,236,093)	.....	.....(249,257)	.....	.....	.....	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	.....	.....	.....64,022	.....	.....3,325,528	(1,478,784)	.....	.....(296,003)	.....	.....	.....	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	.....	.....	.....104,008	.....	.....5,388,137	(2,427,144)	.....	.....(480,879)	.....	.....	.....	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	.....	.....	.....1,006	.....	.....50,743	(24,916)	.....	.....(4,650)	.....	.....	.....	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	.....	.....	.....184	.....	.....9,477	(3,451)	.....	.....(852)	.....	.....	.....	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	.....	.....	.....12,140	.....	.....612,966	(300,207)	.....	.....(56,129)	.....	.....	.....	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 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	.....	.....	.....468	.....	.....33,819	(25,836)	.....	.....(2,137)	.....	.....	.....	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	.....	.....	.....384	.....	.....28,239	(21,538)	.....	.....(1,745)	.....	.....	.....	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	.....	.....	.....449	.....	.....45,541	(32,761)	.....	.....(2,046)	.....	.....	.....	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	.....	.....	.....8,135	.....	.....588,772	(449,721)	.....	.....(37,066)	.....	.....	.....	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	.....	.....	.....371	.....	.....35,952	(26,184)	.....	.....(1,691)	.....	.....	.....	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	.....	.....	.....814	.....	.....74,929	(55,220)	.....	.....(3,706)	.....	.....	.....	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	.....	.....	.....312	.....	.....28,666	(21,143)	.....	.....(1,420)	.....	.....	.....	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	.....	.....	.....13,320	.....	.....972,376	(742,110)	.....	.....(60,692)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	20,886	5,674,336	271.68.....	262,222	.....	.....	.....14,421	.....	.....1,047,923	(1,143,818)	.....	.....(92,389)	.....	.....	.....	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	.....	.....	.....5,233	.....	.....458,774	(341,383)	.....	.....(23,842)	.....	.....	.....	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	.....	.....	.....1,127	.....	.....96,594	(72,167)	.....	.....(5,137)	.....	.....	.....	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	.....	.....	.....759	.....	.....66,016	(49,198)	.....	.....(3,458)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	40,247	11,189,413	278.02.....	385,304	.....	.....	.....21,190	.....	.....1,764,180	(1,657,492)	.....	.....(119,507)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	18,750	5,094,364	271.7.....	235,211	.....	.....	.....12,936	.....	.....940,371	(1,239,250)	.....	.....(99,381)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	53,140	14,751,258	277.59.....	518,577	.....	.....	.....28,519	.....	.....2,352,209	(2,342,775)	.....	.....(169,849)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	80,471	22,272,799	276.78.....	813,884	.....	.....	.....44,760	.....	.....3,627,148	(3,515,030)	.....	.....(259,028)	.....	.....	.....	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	.....	.....	.....765	.....	.....56,546	(27,083)	.....	.....(3,489)	.....	.....	.....	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	.....	.....	.....3,197	.....	.....235,901	(113,101)	.....	.....(14,568)	.....	.....	.....	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	.....	.....	.....4,097	.....	.....300,898	(144,824)	.....	.....(18,668)	.....	.....	.....	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	.....	.....	.....1,547	.....	.....143,843	(53,175)	.....	.....(7,050)	.....	.....	.....	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	.....	.....	.....7,250	.....	.....671,335	(249,749)	.....	.....(33,037)	.....	.....	.....	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	.....	.....	.....15,014	.....	.....1,106,015	(531,058)	.....	.....(68,409)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,220	.....	.....107,449	(42,908)	.....	.....(5,555)	.....	.....	.....	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	.....	.....	.....5,051	.....	.....437,849	(178,425)	.....	.....(23,014)	.....	.....	.....	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	.....	.....	.....14,159	.....	.....1,235,085	(499,637)	.....	.....(64,514)	.....	.....	.....	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	.....	.....	.....9,447	.....	.....800,160	(335,375)	.....	.....(43,044)	.....	.....	.....	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	.....	.....	.....8,629	.....	.....724,194	(306,986)	.....	.....(39,322)	.....	.....	.....	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	.....	.....	.....1,140	.....	.....84,006	(40,316)	.....	.....(5,193)	.....	.....	.....	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	.....	.....	.....80,541	.....	.....6,547,393	(2,872,245)	.....	.....1,093,104	.....	.....	.....	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	.....	.....	.....236	.....	.....15,707	(7,057)	.....	.....(1,026)	.....	.....	.....	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	.....	.....	.....1,852	.....	.....143,648	(53,197)	.....	.....(8,031)	.....	.....	.....	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	.....	.....	.....52	.....	.....3,795	(1,519)	.....	.....(221)	.....	.....	.....	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	.....	.....	.....3,372	.....	.....260,607	(97,005)	.....	.....(14,631)	.....	.....	.....	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	.....	.....	.....5,237	.....	.....394,569	(152,782)	.....	.....(22,723)	.....	.....	.....	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	.....	.....	.....9,839	.....	.....728,866	(289,023)	.....	.....(42,697)	.....	.....	.....	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....	775	198,729	256.55.....	8,056	.....	.....	.....516	.....	.....31,925	(13,914)	.....	.....(2,013)	.....	.....	.....	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	.....	.....	.....1,877	.....	.....116,052	(50,611)	.....	.....(7,331)	.....	.....	.....	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	.....	.....	.....3,531	.....	.....218,603	(95,220)	.....	.....(13,793)	.....	.....	.....	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	.....	.....	.....1,108	.....	.....84,203	(26,533)	.....	.....(4,324)	.....	.....	.....	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	.....	.....	.....3,200	.....	.....210,758	(95,843)	.....	.....(13,888)	.....	.....	.....	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	.....	.....	.....33,912	.....	.....2,097,354	(914,316)	.....	.....(132,437)	.....	.....	.....	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	.....	.....	.....2,094	.....	.....159,611	(49,997)	.....	.....(8,176)	.....	.....	.....	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	.....	.....	.....9,576	.....	.....592,671	(258,092)	.....	.....(37,398)	.....	.....	.....	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	.....	.....	.....1,305	.....	.....95,000	(32,784)	.....	.....(5,092)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....5,158	.....	.....370,106	(131,095)	.....	.....(20,140)	.....	.....	.....	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	.....	.....	.....2,758	.....	.....201,129	(69,199)	.....	.....(10,771)	.....	.....	.....	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	.....	.....	.....7,838	.....	.....553,888	(201,701)	.....	.....(30,606)	.....	.....	.....	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	.....	.....	.....14,043	.....	.....982,744	(363,377)	.....	.....(54,845)	.....	.....	.....	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	.....	.....	.....652	.....	.....40,266	(17,565)	.....	.....(2,547)	.....	.....	.....	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	.....	.....	.....4,381	.....	.....292,457	(131,188)	.....	.....(19,013)	.....	.....	.....	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	.....	.....	.....403	.....	.....32,690	(11,142)	.....	.....(1,746)	.....	.....	.....	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	.....	.....	.....20,738	.....	.....1,370,894	(621,262)	.....	.....(89,989)	.....	.....	.....	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	.....	.....	.....1,554	.....	.....125,522	(43,206)	.....	.....(6,746)	.....	.....	.....	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	.....	.....	.....5,240	.....	.....344,698	(156,928)	.....	.....(22,734)	.....	.....	.....	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	.....	.....	.....1,238	.....	.....95,221	(35,704)	.....	.....(5,368)	.....	.....	.....	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	.....	.....	.....26,912	.....	.....1,090,009	(498,092)	.....	.....(104,858)	.....	.....	.....	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	.....	.....	.....12,663	.....	.....519,831	(204,310)	.....	.....(49,341)	.....	.....	.....	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....	28,382	10,201,540	359.44.....	405,859	.....	.....	.....26,088	.....	.....1,056,199	(484,800)	.....	.....(101,645)	.....	.....	.....	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	.....	.....	.....46,268	.....	.....1,901,316	(764,558)	.....	.....(180,277)	.....	.....	.....	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	.....	.....	.....54,381	.....	.....2,234,711	(911,728)	.....	.....(211,882)	.....	.....	.....	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	.....	.....	.....11,996	.....	.....486,189	(221,602)	.....	.....(46,741)	.....	.....	.....	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	.....	.....	.....24,446	.....	.....990,914	(452,515)	.....	.....(95,254)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	3,154	849,014	269.19.....	30,022	.....	.....	.....2,284	.....	.....166,087	(130,958)	.....	.....(7,520)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	355	101,872	286.69.....	1,374	.....	.....	.....104	.....	.....12,495	(9,267)	.....	.....(342)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	300	84,280	281.12.....	1,577	.....	.....	.....120	.....	.....12,212	(9,307)	.....	.....(397)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	765	208,804	273.1.....	6,054	.....	.....	.....461	.....	.....37,273	(29,165)	.....	.....(1,516)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	...26,645	7,175,383	269.3.....	252,351	.....	.....	.....19,198	....	...1,400,171	...(1,103,810)	.....	.....(63,225)	.....	.....	.....	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	.....	.....	.....37	....	.....3,759	(2,863)	.....	.....(125)	.....	.....	.....	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	.....	.....	.....768	....	.....79,559	(60,488)	.....	.....(2,529)	.....	.....	.....	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	.....	.....	.....16,442	....	...1,181,577	...(932,300)	.....	.....(54,148)	.....	.....	.....	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	.....	.....	.....10,025	....	...920,821	...(711,466)	.....	.....(33,013)	.....	.....	.....	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	.....	.....	.....97	....	.....9,886	(7,538)	.....	.....(318)	.....	.....	.....	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	.....	.....	.....15,878	....	...1,407,622	...(1,091,875)	.....	.....(52,296)	.....	.....	.....	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	.....	.....	.....14,962	....	...1,055,688	...(833,828)	.....	.....(49,277)	.....	.....	.....	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	.....	.....	.....1,643	....	...155,979	...(120,037)	.....	.....(5,415)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	...41,455	...11,379,400	274.5.....	306,540	.....	.....	.....23,321	....	...1,962,934	...(2,101,809)	.....	.....(103,896)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	...64,308	...17,640,385	274.31.....	479,995	.....	.....	.....36,517	....	...3,057,272	...(2,844,945)	.....	.....(142,180)	.....	.....	.....	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	.....	.....	.....79	....	.....6,417	(5,018)	.....	.....(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....	860	233,179	271.29.....	7,420	.....	.....	.....565	....	.....43,458	(34,137)	.....	.....(1,858)	.....	.....	.....	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....	657	169,346	257.85.....	7,323	.....	.....	.....584	....	.....26,213	(10,755)	.....	.....(1,828)	.....	.....	.....	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	.....	.....	.....379	....	.....16,640	(6,999)	.....	.....(1,188)	.....	.....	.....	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	.....	.....	.....10,108	....	...450,611	(186,167)	.....	.....(31,641)	.....	.....	.....	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	.....	.....	.....30,547	....	...1,354,620	(563,538)	.....	.....(95,625)	.....	.....	.....	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	.....	.....	.....3,751	....	...199,622	(59,286)	.....	.....(11,744)	.....	.....	.....	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	.....	.....	.....5,584	....	...298,209	(87,437)	.....	.....(17,479)	.....	.....	.....	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	.....	.....	.....59,959	....	...2,671,467	...(1,104,960)	.....	.....(187,701)	.....	.....	.....	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	.....	.....	.....10,638	....	...546,170	(177,707)	.....	.....(33,300)	.....	.....	.....	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	.....	.....	.....29,530	....	...1,494,824	(500,840)	.....	.....(92,443)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	...48,257	...12,851,282	266.31.....	370,130	.....	.....	.....29,542	....	...1,517,868	(492,101)	.....	.....(92,481)	.....	.....	.....	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	.....	.....	.....20,364	....	...1,015,196	(350,860)	.....	.....(63,753)	.....	.....	.....	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	.....	.....	.....384	....	...17,185	(7,076)	.....	.....(1,199)	.....	.....	.....	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	.....	.....	.....96	....	...2,776	(1,201)	.....	.....(299)	.....	.....	.....	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	.....	.....	.....21,308	....	...615,847	(268,312)	.....	.....(66,700)	.....	.....	.....	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	.....	.....	.....238	....	...6,717	(2,260)	.....	.....(743)	.....	.....	.....	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	.....	.....	.....41,899	....	...1,210,994	(527,603)	.....	.....(131,162)	.....	.....	.....	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	.....	.....	.....171	....	...4,852	(1,668)	.....	.....(537)	.....	.....	.....	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	.....	.....	.....50,288	....	...1,453,796	(632,003)	.....	.....(157,429)	.....	.....	.....	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	.....	.....	.....25,309	....	...731,244	(270,607)	.....	.....(79,231)	.....	.....	.....	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	.....	.....	.....174	....	...4,924	(1,676)	.....	.....(544)	.....	.....	.....	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	.....	.....	.....66,382	....	...1,918,980	(836,542)	.....	.....(207,805)	.....	.....	.....	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	.....	.....	.....92,907	....	...2,693,406	...(1,024,212)	.....	.....(290,848)	.....	.....	.....	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....	...74,851	...27,471,799	367.02.....	958,092	.....	.....	.....76,472	....	...2,218,303	(847,931)	.....	.....(239,393)	.....	.....	.....	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	.....	.....	.....123,704	....	...3,594,607	...(1,399,712)	.....	.....(387,253)	.....	.....	.....	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	.....	.....	.....9,193	....	...227,673	(91,175)	.....	.....(25,578)	.....	.....	.....	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	.....	.....	.....40,964	....	...1,014,609	(402,460)	.....	.....(113,968)	.....	.....	.....	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	.....	.....	.....33,658	....	...833,640	(332,490)	.....	.....(93,637)	.....	.....	.....	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	.....	.....	.....18,938	....	...455,809	(152,384)	.....	.....(52,687)	.....	.....	.....	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	.....	.....	.....39,883	....	...987,699	(392,735)	.....	.....(110,952)	.....	.....	.....	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	.....	.....	.....72,705	....	...1,760,506	(599,972)	.....	.....(202,266)	.....	.....	.....	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	.....	.....	.....63,639	....	...1,547,970	(536,129)	.....	.....(177,047)	.....	.....	.....	03.....

QE06.10

SCHEDULE DB - PART A - SECTION 1

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

QE06.11

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....86,121	....	...2,101,766	(737,032)	.....	.....(239,592)	.....	.....	.....	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	.....	.....	.....1,965	....	.....71,049	(27,434)	.....	.....(5,111)	.....	.....	.....	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	.....	.....	.....370	....	.....13,342	(5,166)	.....	.....(960)	.....	.....	.....	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	.....	.....	.....17,489	....	.....633,387	(243,805)	.....	.....(45,523)	.....	.....	.....	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	.....	.....	.....28,035	....	.....1,018,768	(390,045)	.....	.....(72,972)	.....	.....	.....	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	.....	.....	.....9,081	....	.....387,298	(101,279)	.....	.....(23,633)	.....	.....	.....	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	.....	.....	.....42,730	....	.....1,553,346	(594,434)	.....	.....(111,220)	.....	.....	.....	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	.....	.....	.....5,107	....	.....217,752	(56,905)	.....	.....(13,297)	.....	.....	.....	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	.....	.....	.....23,306	....	.....964,182	(279,915)	.....	.....(60,665)	.....	.....	.....	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	.....	.....	.....8,307	....	.....342,988	(100,090)	.....	.....(21,625)	.....	.....	.....	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	.....	.....	.....13,990	....	.....567,995	(173,848)	.....	.....(36,412)	.....	.....	.....	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	.....	.....	.....3,898	....	.....164,921	(127,203)	.....	.....(9,513)	.....	.....	.....	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	.....	.....	.....53	....	.....3,152	(2,351)	.....	.....(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....	164	43,765	267.17.....	2,075	.....	.....	.....213	....	.....8,957	(6,913)	.....	.....(515)	.....	.....	.....	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	.....	.....	.....164	....	.....9,137	(6,883)	.....	.....(403)	.....	.....	.....	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	.....	.....	.....647	....	.....27,228	(21,004)	.....	.....(1,579)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	13,465	3,596,264	267.08.....	171,201	.....	.....	.....17,543	....	.....737,438	(890,719)	.....	.....(65,688)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	74,383	20,271,640	272.53.....	748,701	.....	.....	.....76,720	....	.....3,668,417	(3,418,935)	.....	.....(225,694)	.....	.....	.....	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	.....	.....	.....474	....	.....25,857	(19,538)	.....	.....(1,156)	.....	.....	.....	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	.....	.....	.....43,348	....	.....2,116,066	(1,617,060)	.....	.....(105,770)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	18,784	5,024,548	267.49.....	234,815	.....	.....	.....24,062	....	.....1,021,038	(1,254,379)	.....	.....(91,623)	.....	.....	.....	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	.....	.....	.....31,589	....	.....1,327,267	(1,024,038)	.....	.....(77,081)	.....	.....	.....	03.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	...34,294	9,399,415	274.08.....	321,921	.....	.....	.....32,987	....	...1,638,184	...(1,249,977)	.....	.....(80,495)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	8,186	...2,254,105	275.36.....	72,458	.....	.....	.....7,425	....	...380,557	...(289,497)	.....	.....(18,118)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	378	104,028	275.55.....	3,312	.....	.....	.....339	....	...17,479	(13,287)	.....	.....(832)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	142	39,055	274.84.....	1,288	.....	.....	.....132	....	...6,680	(5,090)	.....	.....(320)	.....	.....	.....	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	.....	.....	.....39,644	....	...857,199	...(342,711)	.....	.....(96,489)	.....	.....	.....	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	.....	.....	.....13,269	....	...286,926	...(113,239)	.....	.....(32,291)	.....	.....	.....	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	.....	.....	.....38,861	....	...840,283	...(334,728)	.....	.....(94,581)	.....	.....	.....	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	.....	.....	.....41,498	....	...897,260	...(356,240)	.....	.....(101,002)	.....	.....	.....	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	.....	.....	.....23,196	....	...489,516	...(165,041)	.....	.....(56,456)	.....	.....	.....	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	.....	.....	.....79,369	....	...1,686,590	...(582,463)	.....	.....(193,172)	.....	.....	.....	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	.....	.....	.....94,279	....	...2,006,893	...(697,797)	.....	.....(229,457)	.....	.....	.....	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	.....	.....	.....153,839	....	...3,286,845	...(1,161,243)	.....	.....(374,416)	.....	.....	.....	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	.....	.....	.....876	....	...28,825	(11,091)	.....	.....(2,007)	.....	.....	.....	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....	...64,402	...17,251,265	267.87.....	473,996	.....	.....	.....51,653	....	...1,925,123	...(583,618)	.....	.....(118,620)	.....	.....	.....	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	.....	.....	.....1,902	....	...70,927	(21,448)	.....	.....(4,366)	.....	.....	.....	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	.....	.....	.....6,932	....	...255,797	(79,582)	.....	.....(15,916)	.....	.....	.....	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	.....	.....	.....185	....	...6,109	(2,337)	.....	.....(426)	.....	.....	.....	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	.....	.....	.....37,794	....	...1,350,343	...(451,185)	.....	.....(86,791)	.....	.....	.....	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	.....	.....	.....19,212	....	...633,938	...(242,897)	.....	.....(44,120)	.....	.....	.....	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	.....	.....	.....18,632	....	...609,417	...(236,628)	.....	.....(42,789)	.....	.....	.....	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	.....	.....	.....6,011	....	...233,489	(62,655)	.....	.....(13,806)	.....	.....	.....	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	.....	.....	.....12,976	....	...424,996	(164,671)	.....	.....(29,797)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,160	.....	.....44,794	(12,210)	.....	.....(2,661)	.....	.....	.....	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	.....	.....	.....22,762	.....	.....857,427	(251,953)	.....	.....(52,274)	.....	.....	.....	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	.....	.....	.....38,168	.....	.....1,250,981	(484,658)	.....	.....(87,655)	.....	.....	.....	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	.....	.....	.....5,722	.....	.....103,000	(38,407)	.....	.....(13,108)	.....	.....	.....	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	.....	.....	.....18,096	.....	.....325,759	(121,720)	.....	.....(41,443)	.....	.....	.....	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	.....	.....	.....22,044	.....	.....396,704	(148,060)	.....	.....(50,487)	.....	.....	.....	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	.....	.....	.....15,210	.....	.....263,418	(81,275)	.....	.....(34,834)	.....	.....	.....	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	.....	.....	.....19,882	.....	.....357,799	(133,383)	.....	.....(45,539)	.....	.....	.....	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	.....	.....	.....51,518	.....	.....899,439	(284,209)	.....	.....(117,991)	.....	.....	.....	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	.....	.....	.....27,160	.....	.....475,476	(151,772)	.....	.....(62,206)	.....	.....	.....	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	.....	.....	.....78,362	.....	.....1,381,142	(451,126)	.....	.....(179,476)	.....	.....	.....	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	.....	.....	.....10,786	.....	.....182,878	(64,060)	.....	.....(23,332)	.....	.....	.....	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	.....	.....	.....20,935	.....	.....355,345	(125,216)	.....	.....(45,280)	.....	.....	.....	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....	14,485	5,307,311	366.4.....	223,214	.....	.....	.....25,826	.....	.....438,375	(154,654)	.....	.....(55,863)	.....	.....	.....	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	.....	.....	.....17,467	.....	.....278,634	(79,876)	.....	.....(37,779)	.....	.....	.....	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	.....	.....	.....925	.....	.....14,489	(4,000)	.....	.....(1,999)	.....	.....	.....	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	.....	.....	.....43,863	.....	.....744,798	(263,172)	.....	.....(94,875)	.....	.....	.....	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	.....	.....	.....55,854	.....	.....897,818	(261,923)	.....	.....(120,811)	.....	.....	.....	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	.....	.....	.....92,872	.....	.....1,506,338	(449,641)	.....	.....(200,880)	.....	.....	.....	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	.....	.....	.....84,157	.....	.....1,376,696	(420,220)	.....	.....(182,033)	.....	.....	.....	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	.....	.....	.....29,711	.....	.....875,591	(319,726)	.....	.....(61,042)	.....	.....	.....	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	.....	.....	.....7,125	.....	.....244,635	(60,473)	.....	.....(14,639)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan 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	.....	.....	.....9,914	.....	.....291,022	(106,944)	.....	.....(20,367)	.....	.....	.....	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	.....	.....	.....1,240	.....	.....42,812	(10,294)	.....	.....(2,544)	.....	.....	.....	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	.....	.....	.....20,845	.....	.....698,132	(190,081)	.....	.....(42,827)	.....	.....	.....	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	.....	.....	.....10,073	.....	.....296,310	(108,631)	.....	.....(20,692)	.....	.....	.....	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	.....	.....	.....799	.....	.....26,554	(7,445)	.....	.....(1,639)	.....	.....	.....	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	.....	.....	.....2,021	.....	.....66,043	(19,389)	.....	.....(4,155)	.....	.....	.....	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	.....	.....	.....2,323	.....	.....66,908	(25,344)	.....	.....(4,775)	.....	.....	.....	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	.....	.....	.....10,510	.....	.....332,489	(106,004)	.....	.....(21,590)	.....	.....	.....	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	.....	.....	.....3,465	.....	.....101,765	(37,344)	.....	.....(7,121)	.....	.....	.....	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	.....	.....	.....18,495	.....	.....543,681	(199,333)	.....	.....(38,001)	.....	.....	.....	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	.....	.....	.....10,002	.....	.....156,706	(54,321)	.....	.....(20,014)	.....	.....	.....	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	.....	.....	.....25,029	.....	.....390,458	(132,439)	.....	.....(50,084)	.....	.....	.....	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	.....	.....	.....30,810	.....	.....481,214	(164,135)	.....	.....(61,650)	.....	.....	.....	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....	11,357	4,272,449	376.18.....	129,589	.....	.....	.....16,169	.....	.....234,813	(64,779)	.....	.....(32,350)	.....	.....	.....	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	.....	.....	.....43,554	.....	.....681,583	(234,786)	.....	.....(87,149)	.....	.....	.....	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	.....	.....	.....75,181	.....	.....1,109,968	(316,848)	.....	.....(150,432)	.....	.....	.....	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	.....	.....	.....55,415	.....	.....822,804	(238,239)	.....	.....(110,886)	.....	.....	.....	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	.....	.....	.....116,751	.....	.....1,749,616	(517,889)	.....	.....(233,613)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	2,849	768,329	269.7.....	38,046	.....	.....	.....4,447	.....	.....148,554	(111,605)	.....	.....(9,642)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	195	52,455	268.96.....	2,683	.....	.....	.....314	.....	.....10,314	(7,752)	.....	.....(683)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	96	26,770	278.8.....	866	.....	.....	.....101	.....	.....4,133	(3,047)	.....	.....(221)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	10,061	2,708,982	269.26.....	136,762	.....	.....	.....15,985	.....	.....529,055	(397,658)	.....	.....(34,668)	.....	.....	.....	03.....

QE06.14

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	02/04/2022....	15,542	4,189,413	269.56.....	208,733	.....	.....	.....24,397	.....	.....812,606	(610,579)	.....	.....(52,912)	.....	.....	.....	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	.....	.....	.....14,385	.....	.....571,753	(423,045)	.....	.....(31,200)	.....	.....	.....	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	.....	.....	.....918	.....	.....36,081	(26,732)	.....	.....(1,990)	.....	.....	.....	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	.....	.....	.....26,023	.....	.....997,118	(740,874)	.....	.....(56,437)	.....	.....	.....	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	.....	.....	.....21,679	.....	.....721,305	(542,010)	.....	.....(47,014)	.....	.....	.....	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	.....	.....	.....26,031	.....	.....983,698	(731,953)	.....	.....(56,455)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	51,552	14,147,851	274.44.....	564,725	.....	.....	.....66,007	.....	.....2,443,912	...(2,278,118)	.....	.....(177,015)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	28,036	7,745,198	276.26.....	285,856	.....	.....	.....36,648	.....	.....1,278,045	...(1,266,000)	.....	.....(94,395)	.....	.....	.....	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	.....	.....	.....28,389	.....	.....1,012,837	(747,753)	.....	.....(55,410)	.....	.....	.....	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	.....	.....	.....14,807	.....	.....464,172	(346,767)	.....	.....(28,903)	.....	.....	.....	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	.....	.....	.....2,857	.....	.....89,628	(66,956)	.....	.....(5,574)	.....	.....	.....	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	.....	.....	.....14,525	.....	.....521,121	(384,476)	.....	.....(28,352)	.....	.....	.....	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	.....	.....	.....119	.....	.....4,572	(3,344)	.....	.....(228)	.....	.....	.....	03.....
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	.....	.....	.....6,083	.....	.....230,980	(169,139)	.....	.....(11,876)	.....	.....	.....	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	.....	.....	.....4,928	.....	.....154,986	(115,762)	.....	.....(9,618)	.....	.....	.....	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	.....	.....	.....16,080	.....	.....505,996	(377,920)	.....	.....(31,381)	.....	.....	.....	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	.....	.....	.....18,107	.....	.....246,113	(77,921)	.....	.....(33,654)	.....	.....	.....	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	.....	.....	.....45,562	.....	.....619,395	(196,360)	.....	.....(84,685)	.....	.....	.....	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	.....	.....	.....41,038	.....	.....558,071	(176,916)	.....	.....(76,281)	.....	.....	.....	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	.....	.....	.....16,151	.....	.....200,713	(50,181)	.....	.....(30,022)	.....	.....	.....	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	.....	.....	.....690	.....	.....8,598	(2,165)	.....	.....(1,283)	.....	.....	.....	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	.....	.....	.....53,249	.....	.....723,633	(228,707)	.....	.....(98,974)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC2 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	.....	.....	.....59,041	.....	.....747,173	(193,959)	.....	.....(109,737)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	...42,123	...15,830,549	375.82.....	517,267	.....	.....	.....69,568	.....	.....887,136	(234,295)	.....	.....(129,307)	.....	.....	.....	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	.....	.....	.....136,394	.....	.....1,749,925	(468,555)	.....	.....(253,514)	.....	.....	.....	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	.....	.....	.....22,653	.....	.....695,233	(265,498)	.....	.....(41,263)	.....	.....	.....	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	.....	.....	.....6,272	.....	.....232,529	(61,908)	.....	.....(11,423)	.....	.....	.....	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	.....	.....	.....14,309	.....	.....435,111	(168,109)	.....	.....(26,061)	.....	.....	.....	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	.....	.....	.....6,723	.....	.....252,315	(64,700)	.....	.....(12,246)	.....	.....	.....	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	.....	.....	.....19,837	.....	.....713,404	(206,663)	.....	.....(36,134)	.....	.....	.....	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	.....	.....	.....9,217	.....	.....336,873	(93,430)	.....	.....(16,792)	.....	.....	.....	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	.....	.....	.....6,183	.....	.....189,935	(72,531)	.....	.....(11,260)	.....	.....	.....	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	.....	.....	.....9,182	.....	.....327,054	(97,136)	.....	.....(16,727)	.....	.....	.....	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	.....	.....	.....502	.....	.....18,219	(5,152)	.....	.....(913)	.....	.....	.....	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	.....	.....	.....1,629	.....	.....56,768	(17,663)	.....	.....(2,968)	.....	.....	.....	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....	...10,226	...2,726,256	266.59.....	68,312	.....	.....	.....9,409	.....	.....318,764	(104,743)	.....	.....(17,142)	.....	.....	.....	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	.....	.....	.....2,041	.....	.....62,889	(23,886)	.....	.....(3,717)	.....	.....	.....	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	.....	.....	.....79	.....	.....2,458	(915)	.....	.....(146)	.....	.....	.....	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	.....	.....	.....959	.....	.....36,894	(8,588)	.....	.....(1,746)	.....	.....	.....	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	.....	.....	.....24,403	.....	.....752,704	(285,862)	.....	.....(44,447)	.....	.....	.....	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	.....	.....	.....4,356	.....	.....62,918	(20,637)	.....	.....(8,076)	.....	.....	.....	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	.....	.....	.....10,546	.....	.....152,319	(49,963)	.....	.....(19,549)	.....	.....	.....	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	.....	.....	.....4,723	.....	.....62,582	(16,484)	.....	.....(8,757)	.....	.....	.....	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	.....	.....	.....6,152	.....	.....88,862	(29,151)	.....	.....(11,402)	.....	.....	.....	03.....

QE06.16

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	8,213	3,094,143	376.74.....	90,507	.....	.....	.....12,296	.....	.....165,799	(45,142)	.....	.....(22,789)	.....	.....	.....	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	.....	.....	.....21,445	.....	.....291,042	(80,288)	.....	.....(39,742)	.....	.....	.....	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	.....	.....	.....15,228	.....	.....208,613	(58,740)	.....	.....(28,225)	.....	.....	.....	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	.....	.....	.....14,232	.....	.....199,697	(70,849)	.....	.....(25,179)	.....	.....	.....	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	.....	.....	.....24,008	.....	.....336,773	(119,401)	.....	.....(42,469)	.....	.....	.....	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	.....	.....	.....64,860	.....	.....910,703	(325,398)	.....	.....(114,739)	.....	.....	.....	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	.....	.....	.....19,543	.....	.....262,250	(77,822)	.....	.....(34,572)	.....	.....	.....	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	.....	.....	.....36,146	.....	.....507,203	(179,956)	.....	.....(63,942)	.....	.....	.....	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	.....	.....	.....70,334	.....	.....949,129	(285,627)	.....	.....(124,425)	.....	.....	.....	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	.....	.....	.....86,626	.....	.....1,175,468	(359,389)	.....	.....(153,244)	.....	.....	.....	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	.....	.....	.....121,143	.....	.....1,652,715	(513,707)	.....	.....(214,310)	.....	.....	.....	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	.....	.....	.....756	.....	.....10,921	(3,580)	.....	.....(1,404)	.....	.....	.....	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	.....	.....	.....754	.....	.....11,548	(3,426)	.....	.....(1,637)	.....	.....	.....	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....	289	109,568	379.14.....	3,089	.....	.....	.....371	.....	.....5,152	(1,226)	.....	.....(802)	.....	.....	.....	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	.....	.....	.....348	.....	.....4,049	(751)	.....	.....(733)	.....	.....	.....	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	.....	.....	.....514	.....	.....7,743	(2,483)	.....	.....(1,069)	.....	.....	.....	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	.....	.....	.....807	.....	.....9,750	(2,139)	.....	.....(1,573)	.....	.....	.....	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	.....	.....	.....601	.....	.....8,012	(2,352)	.....	.....(1,122)	.....	.....	.....	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	.....	.....	.....1,045	.....	.....12,744	(3,188)	.....	.....(1,900)	.....	.....	.....	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	.....	.....	.....1,477	.....	.....18,410	(4,888)	.....	.....(2,670)	.....	.....	.....	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	.....	.....	.....807	.....	.....9,498	(2,267)	.....	.....(1,449)	.....	.....	.....	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	.....	.....	.....3,985	.....	.....50,498	(14,431)	.....	.....(7,115)	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/20/2019....	03/04/2022....	2,244	826,564	368.39.....	34,194	.....	.....	.....4,885	.....	.....63,521	(20,307)	.....	.....(8,667)	.....	.....	.....	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	.....	.....	.....1,094	.....	.....13,916	(4,089)	.....	.....(1,943)	.....	.....	.....	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	.....	.....	.....75,361	.....	.....945,690	(281,181)	.....	.....(131,140)	.....	.....	.....	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	.....	.....	.....67,343	.....	.....828,674	(236,309)	.....	.....(116,448)	.....	.....	.....	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	.....	.....	.....143,105	.....	.....1,738,839	(502,608)	.....	.....(242,834)	.....	.....	.....	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	.....	.....	.....47,893	.....	.....575,907	(161,557)	.....	.....(81,269)	.....	.....	.....	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	.....	.....	.....81,536	.....	.....978,809	(273,322)	.....	.....(138,357)	.....	.....	.....	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	.....	.....	.....67,337	.....	.....799,754	(226,473)	.....	.....(112,171)	.....	.....	.....	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	.....	.....	.....94,352	.....	.....1,118,502	(320,304)	.....	.....(156,221)	.....	.....	.....	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	.....	.....	.....115,200	.....	.....1,342,122	(383,118)	.....	.....(187,334)	.....	.....	.....	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	.....	.....	.....98,931	.....	.....1,146,322	(322,240)	.....	.....(160,873)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/02/2022....	965	268,574	278.28.....	10,090	.....	.....	.....1,197	.....	.....42,049	(30,527)	.....	.....(2,630)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/10/2022....	560	155,759	278.31.....	5,870	.....	.....	.....736	.....	.....24,366	(17,650)	.....	.....(1,521)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/11/2022....	1,843	514,110	278.88.....	18,867	.....	.....	.....2,381	.....	.....79,210	(57,278)	.....	.....(4,879)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/16/2022....	729	198,281	271.83.....	10,068	.....	.....	.....1,312	.....	.....36,483	(26,732)	.....	.....(2,591)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/17/2022....	693	189,127	273.1.....	9,086	.....	.....	.....1,192	.....	.....33,757	(24,684)	.....	.....(2,335)	.....	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2022....	14,875	4,110,517	276.33.....	173,232	.....	.....	.....26,725	.....	.....677,029	(488,393)	.....	.....(43,331)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	1,068	296,231	277.25.....	11,788	.....	.....	.....1,556	.....	.....47,649	(34,546)	.....	.....(3,026)	.....	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2022....	13,759	3,811,906	277.05.....	155,441	.....	.....	.....23,980	.....	.....616,312	(443,891)	.....	.....(38,882)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	1,274	346,800	272.13.....	17,396	.....	.....	.....2,295	.....	.....63,356	(46,379)	.....	.....(4,470)	.....	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2022....	11,696	3,249,405	277.83.....	127,814	.....	.....	.....19,718	.....	.....514,772	(370,084)	.....	.....(31,968)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	7,581	2,107,799	278.04.....	80,825	.....	.....	.....10,665	.....	.....332,094	(240,284)	.....	.....(20,756)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	03/15/2022....	9,084	2,521,010	277.53.....	100,390	.....	.....	.....15,253	.....	.....402,540	(289,816)	.....	.....(25,181)	.....	.....	.....	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	.....	.....	.....9,074	.....	.....262,546	(191,477)	.....	.....(17,660)	.....	.....	.....	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	.....	.....	.....18,981	.....	.....486,093	(351,429)	.....	.....(31,527)	.....	.....	.....	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	.....	.....	.....10,138	.....	.....268,564	(193,970)	.....	.....(17,155)	.....	.....	.....	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	.....	.....	.....24,950	.....	.....658,968	(476,103)	.....	.....(42,210)	.....	.....	.....	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	.....	.....	.....19,841	.....	.....583,636	(423,376)	.....	.....(37,537)	.....	.....	.....	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	.....	.....	.....37,158	.....	.....996,390	(718,677)	.....	.....(62,867)	.....	.....	.....	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	.....	.....	.....35,138	.....	.....1,002,431	(727,501)	.....	.....(65,120)	.....	.....	.....	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	.....	.....	.....21,796	.....	.....560,474	(406,991)	.....	.....(37,581)	.....	.....	.....	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	.....	.....	.....21,180	.....	.....549,159	(398,799)	.....	.....(36,748)	.....	.....	.....	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	.....	.....	.....16,304	.....	.....464,005	(336,832)	.....	.....(30,217)	.....	.....	.....	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	.....	.....	.....9,404	.....	.....242,761	(176,759)	.....	.....(16,636)	.....	.....	.....	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	.....	.....	.....13,426	.....	.....386,013	(279,910)	.....	.....(24,885)	.....	.....	.....	03.....
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	.....	.....	.....37,266	.....	.....957,980	(697,747)	.....	.....(65,922)	.....	.....	.....	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	.....	.....	.....9,353	.....	.....249,321	(181,615)	.....	.....(16,985)	.....	.....	.....	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	.....	.....	.....15,443	.....	.....433,192	(313,760)	.....	.....(27,863)	.....	.....	.....	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	.....	.....	.....32,822	.....	.....906,993	(656,194)	.....	.....(58,060)	.....	.....	.....	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	.....	.....	.....7,315	.....	.....217,465	(156,038)	.....	.....(13,027)	.....	.....	.....	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	.....	.....	.....530	.....	.....13,351	(9,750)	.....	.....(950)	.....	.....	.....	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	.....	.....	.....25,413	.....	.....548,109	(163,245)	.....	.....(43,816)	.....	.....	.....	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	.....	.....	.....30,387	.....	.....653,472	(192,859)	.....	.....(52,056)	.....	.....	.....	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	.....	.....	.....30,276	.....	.....641,824	(193,798)	.....	.....(51,544)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/11/2022....	...32,151	8,579,050	266.84.....	310,574	.....	.....	.....46,256	.....	.....994,108	(283,996)	.....	.....(78,262)	.....	.....	.....	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	.....	.....	.....46,378	.....	.....980,079	(280,489)	.....	.....(77,032)	.....	.....	.....	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	.....	.....	.....32,000	.....	.....675,325	(190,154)	.....	.....(52,825)	.....	.....	.....	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	.....	.....	.....20,463	.....	.....424,315	(123,871)	.....	.....(33,578)	.....	.....	.....	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	.....	.....	.....35,464	.....	.....726,598	(216,026)	.....	.....(57,845)	.....	.....	.....	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	.....	.....	.....28,934	.....	.....588,355	(175,631)	.....	.....(46,909)	.....	.....	.....	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	.....	.....	.....97,821	.....	1,982,929	(570,666)	.....	.....(155,816)	.....	.....	.....	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	.....	.....	.....2,577	.....	.....61,469	(21,109)	.....	.....(5,277)	.....	.....	.....	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	.....	.....	.....28,598	.....	.....622,233	(201,699)	.....	.....(51,595)	.....	.....	.....	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	.....	.....	.....27,762	.....	.....598,636	(195,196)	.....	.....(49,754)	.....	.....	.....	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	.....	.....	.....24,458	.....	.....523,158	(171,465)	.....	.....(43,548)	.....	.....	.....	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	.....	.....	.....52,081	.....	1,109,498	(361,852)	.....	.....(92,126)	.....	.....	.....	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	.....	.....	.....4,432	.....	.....46,896	(10,319)	.....	.....(8,215)	.....	.....	.....	03.....
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	.....	.....	.....5,919	.....	.....62,112	(15,900)	.....	.....(10,270)	.....	.....	.....	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	.....	.....	.....3,905	.....	.....37,876	(8,520)	.....	.....(6,487)	.....	.....	.....	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	.....	.....	.....73,488	.....	.....704,467	(162,952)	.....	.....(119,140)	.....	.....	.....	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	.....	.....	.....56,516	.....	.....510,698	(104,029)	.....	.....(90,015)	.....	.....	.....	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	.....	.....	.....58,837	.....	.....515,640	(98,055)	.....	.....(93,165)	.....	.....	.....	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	.....	.....	.....108,304	.....	.....924,789	(170,472)	.....	.....(168,556)	.....	.....	.....	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	.....	.....	.....53,243	.....	.....464,257	(90,606)	.....	.....(82,862)	.....	.....	.....	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	.....	.....	.....84,705	.....	.....723,117	(133,193)	.....	.....(131,827)	.....	.....	.....	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	.....	.....	.....78,540	.....	.....663,427	(123,294)	.....	.....(120,172)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	04/01/2022....	...33,829	9,107,709	269.23.....	261,158	.....	.....	.....43,646	.....	.....965,310	(266,134)	.....	.....(65,307)	.....	.....	.....	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	.....	.....	.....233	.....	.....5,318	(1,296)	.....	.....(351)	.....	.....	.....	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	.....	.....	.....31,583	.....	.....747,448	(196,739)	.....	.....(50,013)	.....	.....	.....	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	.....	.....	.....16,969	.....	.....396,760	(106,867)	.....	.....(26,715)	.....	.....	.....	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	.....	.....	.....38,296	.....	.....892,161	(238,252)	.....	.....(59,940)	.....	.....	.....	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	.....	.....	.....494	.....	.....11,861	(2,731)	.....	.....(770)	.....	.....	.....	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	.....	.....	.....89,101	.....	.....2,018,899	(552,833)	.....	.....(136,325)	.....	.....	.....	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	.....	.....	.....25,205	.....	.....574,160	(151,257)	.....	.....(38,349)	.....	.....	.....	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	.....	.....	.....19,808	.....	.....452,393	(115,943)	.....	.....(29,967)	.....	.....	.....	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	.....	.....	.....24,244	.....	.....551,806	(140,600)	.....	.....(36,476)	.....	.....	.....	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	.....	.....	.....7,517	.....	.....68,097	(13,230)	.....	.....(11,697)	.....	.....	.....	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	.....	.....	.....90,493	.....	.....851,751	(188,080)	.....	.....(137,677)	.....	.....	.....	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	.....	.....	.....119,839	.....	.....1,122,117	(253,369)	.....	.....(179,318)	.....	.....	.....	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....	...33,760	...12,737,797	377.31.....	425,707	.....	.....	.....71,212	.....	.....669,468	(152,551)	.....	.....(106,557)	.....	.....	.....	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	.....	.....	.....78,011	.....	.....733,042	(166,918)	.....	.....(116,728)	.....	.....	.....	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	.....	.....	.....74,519	.....	.....695,606	(161,029)	.....	.....(109,692)	.....	.....	.....	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	.....	.....	.....4,247	.....	.....42,681	(10,166)	.....	.....(6,724)	.....	.....	.....	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	.....	.....	.....8,574	.....	.....195,570	(136,038)	.....	.....(12,351)	.....	.....	.....	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	.....	.....	.....19,766	.....	.....439,357	(306,886)	.....	.....(28,479)	.....	.....	.....	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	.....	.....	.....6,365	.....	.....158,404	(111,683)	.....	.....(10,570)	.....	.....	.....	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	.....	.....	.....48,350	.....	.....1,070,302	(748,056)	.....	.....(69,663)	.....	.....	.....	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	.....	.....	.....12,543	.....	.....300,118	(211,220)	.....	.....(19,975)	.....	.....	.....	03.....

QE06.21

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....17,149	.....	.....393,081	(274,107)	.....	.....(25,107)	.....	.....	.....	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	.....	.....	.....14,867	.....	.....341,981	(241,708)	.....	.....(23,538)	.....	.....	.....	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	.....	.....	.....22,243	.....	.....519,757	(361,669)	.....	.....(32,740)	.....	.....	.....	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	.....	.....	.....28,661	.....	.....672,044	(472,397)	.....	.....(44,605)	.....	.....	.....	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	.....	.....	.....9,555	.....	.....208,723	(147,119)	.....	.....(14,296)	.....	.....	.....	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	.....	.....	.....18,371	.....	.....442,177	(309,595)	.....	.....(28,588)	.....	.....	.....	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	.....	.....	.....28,426	.....	.....643,706	(451,557)	.....	.....(42,534)	.....	.....	.....	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	.....	.....	.....15,550	.....	.....364,690	(256,344)	.....	.....(24,200)	.....	.....	.....	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	.....	.....	.....20,726	.....	.....479,422	(335,245)	.....	.....(31,013)	.....	.....	.....	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	.....	.....	.....13,488	.....	.....316,395	(221,701)	.....	.....(20,634)	.....	.....	.....	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	.....	.....	.....12,697	.....	.....300,383	(209,973)	.....	.....(19,316)	.....	.....	.....	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	.....	.....	.....1,966	.....	.....19,233	(3,950)	.....	.....(3,143)	.....	.....	.....	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	.....	.....	.....2,289	.....	.....23,195	(5,659)	.....	.....(3,437)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/04/2022....	1,144	433,478	379.03.....	12,454	.....	.....	.....2,127	.....	.....20,916	(4,929)	.....	.....(3,140)	.....	.....	.....	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	.....	.....	.....60,627	.....	.....616,231	(157,767)	.....	.....(89,037)	.....	.....	.....	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	.....	.....	.....167,244	.....	.....1,670,098	(424,268)	.....	.....(241,705)	.....	.....	.....	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	.....	.....	.....89,783	.....	.....881,208	(215,306)	.....	.....(129,759)	.....	.....	.....	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	.....	.....	.....92,325	.....	.....905,105	(220,517)	.....	.....(133,431)	.....	.....	.....	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	.....	.....	.....110,753	.....	.....1,106,561	(290,514)	.....	.....(157,563)	.....	.....	.....	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	.....	.....	.....122,136	.....	.....1,227,456	(331,070)	.....	.....(172,854)	.....	.....	.....	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	.....	.....	.....26,799	.....	.....617,459	(197,299)	.....	.....(37,734)	.....	.....	.....	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	.....	.....	.....53,305	.....	.....1,185,812	(399,975)	.....	.....(74,666)	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	04/16/2019....	04/14/2022.....	...25,960	6,883,262	265.15.....	209,756	.....	.....	.....37,456	.....	.....846,502	(277,989)	.....	.....(52,468)	.....	.....	.....	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	.....	.....	.....58,902	.....	...1,458,988	(441,425)	.....	.....(86,972)	.....	.....	.....	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	.....	.....	.....23,761	.....	.....595,134	(173,513)	.....	.....(34,897)	.....	.....	.....	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	.....	.....	.....16,131	.....	.....384,078	(123,080)	.....	.....(23,564)	.....	.....	.....	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	.....	.....	.....41,729	.....	.....995,441	(315,176)	.....	.....(60,630)	.....	.....	.....	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	.....	.....	.....36,410	.....	.....893,875	(263,276)	.....	.....(52,623)	.....	.....	.....	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	.....	.....	.....744	.....	.....18,132	(5,430)	.....	.....(1,074)	.....	.....	.....	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	.....	.....	.....60,507	.....	...1,405,936	(450,955)	.....	.....(86,080)	.....	.....	.....	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	.....	.....	.....34,002	.....	.....769,710	(256,279)	.....	.....(48,125)	.....	.....	.....	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	.....	.....	.....1,385	.....	.....11,658	(1,980)	.....	.....(2,088)	.....	.....	.....	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	.....	.....	.....9,333	.....	.....91,592	(23,176)	.....	.....(13,206)	.....	.....	.....	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	.....	.....	.....209,691	.....	...2,103,333	(575,605)	.....	.....(293,714)	.....	.....	.....	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	.....	.....	.....131,013	.....	...1,325,013	(371,437)	.....	.....(183,513)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/14/2022.....	...57,673	...21,414,421	371.31.....	799,343	.....	.....	.....143,661	.....	...1,472,868	(430,967)	.....	.....(201,223)	.....	.....	.....	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	.....	.....	.....86,317	.....	.....859,573	(241,670)	.....	.....(118,471)	.....	.....	.....	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	.....	.....	.....300,591	.....	...2,902,648	(785,506)	.....	.....(404,434)	.....	.....	.....	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	.....	.....	.....30,688	.....	.....579,963	(191,715)	.....	.....(41,772)	.....	.....	.....	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	.....	.....	.....29,801	.....	.....583,844	(177,799)	.....	.....(40,366)	.....	.....	.....	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	.....	.....	.....33,268	.....	.....641,237	(200,227)	.....	.....(44,837)	.....	.....	.....	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	.....	.....	.....66,938	.....	...1,293,429	(397,943)	.....	.....(89,774)	.....	.....	.....	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	.....	.....	.....95,385	.....	.....835,906	(207,320)	.....	.....(126,060)	.....	.....	.....	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	.....	.....	.....2,098	.....	.....18,106	(4,046)	.....	.....(2,857)	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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...	04/26/2019...	04/22/2022....	1,050	394,747	376.05.....	13,615	.....	.....	.....2,540	.....	.....22,148	(5,249)	.....	.....(3,406)	.....	.....	.....	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	.....	.....	.....136,582	.....	.....1,220,856	(310,076)	.....	.....(183,179)	.....	.....	.....	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	.....	.....	.....77,304	.....	.....684,426	(169,005)	.....	.....(103,676)	.....	.....	.....	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	.....	.....	.....16,799	.....	.....324,128	(222,307)	.....	.....(22,600)	.....	.....	.....	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	.....	.....	.....19,931	.....	.....387,042	(266,209)	.....	.....(27,355)	.....	.....	.....	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	.....	.....	.....44,111	.....	.....852,806	(589,079)	.....	.....(61,782)	.....	.....	.....	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	.....	.....	.....18,522	.....	.....383,402	(262,929)	.....	.....(26,347)	.....	.....	.....	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	.....	.....	.....52,876	.....	.....984,690	(678,736)	.....	.....(71,140)	.....	.....	.....	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	.....	.....	.....5,288	.....	.....110,823	(76,411)	.....	.....(7,805)	.....	.....	.....	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	.....	.....	.....22,442	.....	.....457,618	(308,403)	.....	.....(29,186)	.....	.....	.....	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	.....	.....	.....13,692	.....	.....272,523	(185,174)	.....	.....(18,066)	.....	.....	.....	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	.....	.....	.....10,014	.....	.....193,647	(132,380)	.....	.....(13,278)	.....	.....	.....	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	.....	.....	.....28,186	.....	.....584,092	(400,051)	.....	.....(39,889)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019...	05/03/2022....	4,623	1,314,964	284.41.....	45,294	.....	.....	.....8,884	.....	.....173,077	(117,194)	.....	.....(11,339)	.....	.....	.....	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	.....	.....	.....17,856	.....	.....343,218	(233,934)	.....	.....(23,223)	.....	.....	.....	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	.....	.....	.....26,491	.....	.....528,550	(363,481)	.....	.....(37,101)	.....	.....	.....	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	.....	.....	.....12,821	.....	.....241,286	(164,552)	.....	.....(16,441)	.....	.....	.....	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	.....	.....	.....50,382	.....	.....1,014,655	(696,764)	.....	.....(70,568)	.....	.....	.....	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	.....	.....	.....15,233	.....	.....294,764	(202,077)	.....	.....(20,497)	.....	.....	.....	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	.....	.....	.....2,868	.....	.....64,666	(43,781)	.....	.....(4,142)	.....	.....	.....	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	.....	.....	.....32,322	.....	.....619,979	(422,722)	.....	.....(42,038)	.....	.....	.....	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	.....	.....	.....46,376	.....	.....800,720	(238,928)	.....	.....(58,637)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/06/2022....	...33,495	8,928,534	266.56.....	303,803	.....	.....	.....60,316	.....	...1,045,106	(306,008)	.....	.....(75,908)	.....	.....	.....	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	.....	.....	.....79,444	.....	...1,457,720	(418,129)	.....	.....(105,327)	.....	.....	.....	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	.....	.....	.....26,305	.....	...475,476	(139,921)	.....	.....(34,710)	.....	.....	.....	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	.....	.....	.....24,440	.....	...443,294	(127,893)	.....	.....(32,092)	.....	.....	.....	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	.....	.....	.....54,296	.....	...975,909	(285,331)	.....	.....(70,951)	.....	.....	.....	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	.....	.....	.....70,508	.....	...1,256,005	(370,235)	.....	.....(91,695)	.....	.....	.....	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	.....	.....	.....104,395	.....	...1,833,804	(543,058)	.....	.....(133,853)	.....	.....	.....	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	.....	.....	.....30,198	.....	...524,675	(157,949)	.....	.....(38,539)	.....	.....	.....	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	.....	.....	.....33,926	.....	...593,710	(173,646)	.....	.....(43,093)	.....	.....	.....	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	.....	.....	.....3,913	.....	...36,518	(8,553)	.....	.....(5,479)	.....	.....	.....	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	.....	.....	.....7,245	.....	...69,354	(19,496)	.....	.....(9,604)	.....	.....	.....	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	.....	.....	.....105,922	.....	...970,867	(244,392)	.....	.....(139,751)	.....	.....	.....	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	.....	.....	.....184,713	.....	...1,687,794	(435,006)	.....	.....(240,223)	.....	.....	.....	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....	...52,174	...19,593,799	375.55.....	637,562	.....	.....	.....123,285	.....	...1,126,625	(290,704)	.....	.....(160,338)	.....	.....	.....	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	.....	.....	.....91,308	.....	...833,988	(214,904)	.....	.....(118,748)	.....	.....	.....	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	.....	.....	.....151,238	.....	...1,384,605	(370,246)	.....	.....(193,916)	.....	.....	.....	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	.....	.....	.....119,798	.....	...1,089,915	(289,725)	.....	.....(152,885)	.....	.....	.....	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	.....	.....	.....153,870	.....	...1,387,120	(372,043)	.....	.....(193,653)	.....	.....	.....	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	.....	.....	.....143,389	.....	...1,411,723	(406,072)	.....	.....(180,455)	.....	.....	.....	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	.....	.....	.....116,627	.....	...1,148,986	(342,695)	.....	.....(144,774)	.....	.....	.....	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	.....	.....	.....118,330	.....	...1,159,023	(343,687)	.....	.....(146,224)	.....	.....	.....	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	.....	.....	.....5,606	.....	...58,292	(16,631)	.....	.....(7,544)	.....	.....	.....	03.....

QE06.25

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,890	.....	.....17,627	(4,138)	.....	.....(2,503)	.....	.....	.....	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	.....	.....	.....2,249	.....	.....22,724	(7,134)	.....	.....(2,828)	.....	.....	.....	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	.....	.....	.....149,103	.....	...1,291,456	(346,471)	.....	.....(181,172)	.....	.....	.....	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	.....	.....	.....132,091	.....	...1,121,505	(284,049)	.....	.....(160,499)	.....	.....	.....	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	.....	.....	.....104,442	.....	...886,320	(230,860)	.....	.....(125,223)	.....	.....	.....	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	.....	.....	.....1,502	.....	...14,153	(3,807)	.....	.....(2,013)	.....	.....	.....	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	.....	.....	.....2,563	.....	...22,274	(5,030)	.....	.....(3,389)	.....	.....	.....	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	.....	.....	.....1,605	.....	...14,049	(3,347)	.....	.....(2,083)	.....	.....	.....	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	.....	.....	.....2,123	.....	...19,966	(5,931)	.....	.....(2,752)	.....	.....	.....	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	.....	.....	.....3,201	.....	...27,382	(6,859)	.....	.....(3,942)	.....	.....	.....	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	.....	.....	.....219,413	.....	...1,929,091	(544,141)	.....	.....(266,605)	.....	.....	.....	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	.....	.....	.....31,433	.....	...495,248	(122,293)	.....	.....(37,356)	.....	.....	.....	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	.....	.....	.....32,707	.....	...500,834	(134,724)	.....	.....(38,704)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2022....	46,578	12,434,401	266.96.....	448,078	.....	.....	.....95,047	.....	...1,434,800	(397,407)	.....	.....(111,981)	.....	.....	.....	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	.....	.....	.....1,854	.....	...29,805	(10,107)	.....	.....(2,588)	.....	.....	.....	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	.....	.....	.....76,936	.....	...1,225,030	(331,852)	.....	.....(95,184)	.....	.....	.....	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	.....	.....	.....39,285	.....	...613,647	(173,144)	.....	.....(48,384)	.....	.....	.....	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	.....	.....	.....24,913	.....	...394,261	(105,941)	.....	.....(30,543)	.....	.....	.....	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	.....	.....	.....42,692	.....	...678,102	(177,534)	.....	.....(52,105)	.....	.....	.....	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	.....	.....	.....65,137	.....	...1,034,915	(266,759)	.....	.....(79,144)	.....	.....	.....	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	.....	.....	.....35,624	.....	...558,638	(142,784)	.....	.....(42,524)	.....	.....	.....	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	.....	.....	.....3,855	.....	...34,531	(9,089)	.....	.....(4,621)	.....	.....	.....	03.....

QE06.26

SCHEDULE DB - PART A - SECTION 1

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

QE06.27

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/17/2022....	...48,702	...18,217,556	374.06.....	583,453	.....	.....	.....122,493	.....	...1,122,818	(317,050)	.....	.....(146,215)	.....	.....	.....	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	.....	.....	.....188,248	.....	...1,728,513	(509,103)	.....	.....(221,786)	.....	.....	.....	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	.....	.....	.....83,329	.....	...753,751	(211,792)	.....	.....(98,174)	.....	.....	.....	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	.....	.....	.....90,401	.....	...824,252	(237,288)	.....	.....(106,507)	.....	.....	.....	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	.....	.....	.....3,758	.....	...35,121	(9,831)	.....	.....(4,605)	.....	.....	.....	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	.....	.....	.....5,831	.....	...54,764	(15,730)	.....	.....(7,117)	.....	.....	.....	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	.....	.....	.....1,043	.....	...9,505	(2,687)	.....	.....(1,232)	.....	.....	.....	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	.....	.....	.....110,089	.....	...1,003,679	(293,617)	.....	.....(128,472)	.....	.....	.....	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	.....	.....	.....104,870	.....	...937,715	(261,186)	.....	.....(121,855)	.....	.....	.....	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	.....	.....	.....176,658	.....	...1,575,167	(450,025)	.....	.....(202,687)	.....	.....	.....	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	.....	.....	.....2,686	.....	...25,192	(6,680)	.....	.....(3,378)	.....	.....	.....	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	.....	.....	.....4,866	.....	...47,212	(15,206)	.....	.....(5,959)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/24/2022....	...6,825	...1,959,475	287.09.....	56,793	.....	.....	.....12,290	.....	...237,246	(159,385)	.....	.....(14,234)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/20/2022....	...9,870	...2,823,299	286.05.....	85,916	.....	.....	.....18,343	.....	...353,311	(238,391)	.....	.....(21,611)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/27/2022....	...21,064	...5,972,233	283.53.....	206,286	.....	.....	.....45,084	.....	...807,001	(547,857)	.....	.....(51,550)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/10/2022....	...8,747	...2,468,468	282.2.....	89,892	.....	.....	.....18,532	.....	...346,755	(237,226)	.....	.....(22,823)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	...14,034	...3,971,941	283.03.....	139,302	.....	.....	.....29,027	.....	...544,675	(371,514)	.....	.....(35,268)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/09/2022....	...5,661	...1,597,413	282.18.....	58,192	.....	.....	.....11,954	.....	...224,524	(153,650)	.....	.....(14,789)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/06/2022....	...17,739	...5,060,433	285.27.....	158,463	.....	.....	.....32,197	.....	...648,810	(440,263)	.....	.....(40,383)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/27/2022....	...4,167	...1,184,047	284.18.....	39,646	.....	.....	.....8,665	.....	...156,925	(106,335)	.....	.....(9,908)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	...11,349	...3,225,596	284.23.....	106,787	.....	.....	.....22,251	.....	...426,859	(290,136)	.....	.....(27,034)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/23/2022....	...5,676	...1,609,872	283.62.....	55,231	.....	.....	.....11,912	.....	...216,958	(147,389)	.....	.....(13,851)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2022....	...20,537	5,817,268	283.26.....	202,662	.....	.....	.....43,267	.....	.....792,354	(539,205)	.....	.....(50,974)	.....	.....	.....	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	.....	.....	.....32,587	.....	.....593,806	(409,018)	.....	.....(40,871)	.....	.....	.....	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	.....	.....	.....36,169	.....	.....645,875	(443,562)	.....	.....(43,944)	.....	.....	.....	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	.....	.....	.....12,124	.....	.....228,664	(155,428)	.....	.....(14,538)	.....	.....	.....	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	.....	.....	.....22,707	.....	.....426,336	(289,743)	.....	.....(27,104)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/23/2022....	...53,188	...14,246,435	267.85.....	589,856	.....	.....	.....127,566	.....	.....1,591,332	(380,288)	.....	.....(148,860)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/24/2022....	...23,468	6,321,098	269.35.....	244,536	.....	.....	.....53,062	.....	.....667,152	(150,565)	.....	.....(61,655)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/25/2022....	...8,901	2,390,484	268.55.....	95,958	.....	.....	.....20,891	.....	.....260,129	(60,530)	.....	.....(24,171)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/26/2022....	...24,879	6,711,089	269.75.....	255,258	.....	.....	.....55,757	.....	.....697,401	(154,767)	.....	.....(64,239)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/27/2022....	...37,636	...10,142,458	269.49.....	390,659	.....	.....	.....85,614	.....	.....1,064,721	(238,631)	.....	.....(98,226)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/31/2022....	...48,238	...13,123,641	272.06.....	449,096	.....	.....	.....99,708	.....	.....1,242,158	(249,948)	.....	.....(112,503)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	06/01/2022....	...13,371	...3,650,684	273.04.....	119,265	.....	.....	.....26,564	.....	.....331,423	(63,814)	.....	.....(29,848)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	06/02/2022....	...21,573	5,876,161	272.39.....	198,252	.....	.....	.....44,298	.....	.....548,529	(108,694)	.....	.....(49,571)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	06/03/2022....	...25,884	7,082,710	273.63.....	225,452	.....	.....	.....50,536	.....	.....626,688	(117,219)	.....	.....(56,323)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/20/2022....	...2,907	1,093,635	376.25.....	34,880	.....	.....	.....7,467	.....	.....61,224	(15,094)	.....	.....(8,825)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/27/2022....	...41,312	...15,416,518	373.17.....	548,628	.....	.....	.....120,233	.....	.....988,360	(264,196)	.....	.....(137,946)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/27/2022....	...31,417	...11,712,733	372.82.....	421,925	.....	.....	.....92,466	.....	.....761,869	(205,403)	.....	.....(106,086)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	05/31/2022....	...33,356	...12,443,381	373.05.....	444,966	.....	.....	.....98,791	.....	.....802,286	(215,046)	.....	.....(111,467)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/04/2019....	06/03/2022....	...61,816	...23,055,398	372.97.....	828,330	.....	.....	.....185,673	.....	.....1,492,165	(400,108)	.....	.....(206,930)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/12/2019....	05/13/2022....	...2,284	858,641	375.86.....	31,480	.....	.....	.....6,627	.....	.....48,842	(10,319)	.....	.....(8,080)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/12/2019....	05/24/2022....	...1,247	472,562	379.02.....	15,647	.....	.....	.....3,421	.....	.....23,234	(4,288)	.....	.....(3,974)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	06/12/2019....	06/03/2022....	636	241,001	378.73.....	8,101	.....	.....	.....1,829	.....	.....12,061	(2,242)	.....	.....(2,040)	.....	.....	.....	03.....

QE06.28

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/03/2022....	...32,673	12,309,402	376.75.....	442,387	.....	.....	.....99,894	.....	.....676,109	(136,563)	.....	.....(111,329)	.....	.....	.....	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	.....	.....	.....62,566	.....	.....427,757	(89,208)	.....	.....(69,731)	.....	.....	.....	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	.....	.....	.....78,948	.....	.....533,378	(110,346)	.....	.....(86,922)	.....	.....	.....	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	.....	.....	.....115,138	.....	.....741,706	(133,207)	.....	.....(126,257)	.....	.....	.....	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	.....	.....	.....264,364	.....	.....1,702,235	(314,281)	.....	.....(286,434)	.....	.....	.....	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	.....	.....	.....76,134	.....	.....768,521	(103,373)	.....	.....(80,569)	.....	.....	.....	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	.....	.....	.....66,385	.....	.....667,825	(87,057)	.....	.....(69,982)	.....	.....	.....	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	.....	.....	.....112,482	.....	.....1,175,939	(182,081)	.....	.....(123,836)	.....	.....	.....	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	.....	.....	.....53,227	.....	.....554,872	(78,449)	.....	.....(58,363)	.....	.....	.....	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	.....	.....	.....38,444	.....	.....399,075	(55,069)	.....	.....(41,986)	.....	.....	.....	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	.....	.....	.....52,381	.....	.....540,933	(65,632)	.....	.....(56,981)	.....	.....	.....	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	.....	.....	.....61,998	.....	.....638,749	(94,514)	.....	.....(67,172)	.....	.....	.....	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	.....	.....	.....112,652	.....	.....1,149,770	(159,630)	.....	.....(120,618)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/14/2022....	...13,275	3,671,107	276.55.....	118,808	.....	.....	.....27,929	.....	.....284,032	(36,960)	.....	.....(29,786)	.....	.....	.....	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	.....	.....	.....29,310	.....	.....296,986	(41,567)	.....	.....(31,138)	.....	.....	.....	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	.....	.....	.....3,729	.....	.....19,735	(1,900)	.....	.....(4,039)	.....	.....	.....	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	.....	.....	.....3,176	.....	.....19,944	(3,872)	.....	.....(3,443)	.....	.....	.....	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	.....	.....	.....62,265	.....	.....365,338	(54,858)	.....	.....(67,461)	.....	.....	.....	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	.....	.....	.....114,710	.....	.....657,375	(93,081)	.....	.....(122,820)	.....	.....	.....	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	.....	.....	.....87,590	.....	.....496,146	(67,890)	.....	.....(93,417)	.....	.....	.....	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	.....	.....	.....233,696	.....	.....1,326,133	(189,192)	.....	.....(246,353)	.....	.....	.....	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	.....	.....	.....93,399	.....	.....494,676	(52,498)	.....	.....(98,455)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	05/13/2022....	780	292,110	374.38.....	12,086	.....	.....	.....2,561	.....	.....17,743	(3,526)	.....	.....(3,124)	.....	.....	.....	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	.....	.....	.....1,418	.....	.....7,064	(609)	.....	.....(1,512)	.....	.....	.....	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	.....	.....	.....2,903	.....	.....14,416	(1,290)	.....	.....(3,058)	.....	.....	.....	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	.....	.....	.....1,436	.....	.....4,140	905	.....	.....(1,515)	.....	.....	.....	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	.....	.....	.....115,509	.....	.....527,947	(22,503)	.....	.....(121,760)	.....	.....	.....	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	.....	.....	.....94,940	.....	.....418,386	(11,265)	.....	.....(98,931)	.....	.....	.....	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	.....	.....	.....87,627	.....	.....402,584	(20,546)	.....	.....(90,964)	.....	.....	.....	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	.....	.....	.....118,381	.....	.....509,922	(10,206)	.....	.....(121,500)	.....	.....	.....	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	.....	.....	.....80,584	.....	.....356,462	(12,286)	.....	.....(82,710)	.....	.....	.....	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	.....	.....	.....52,824	.....	.....636,566	(379,308)	.....	.....(55,683)	.....	.....	.....	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	.....	.....	.....38,449	.....	.....453,511	(280,436)	.....	.....(44,107)	.....	.....	.....	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	.....	.....	.....13,192	.....	.....162,418	(95,861)	.....	.....(13,907)	.....	.....	.....	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	.....	.....	.....23,448	.....	.....285,476	(171,449)	.....	.....(25,402)	.....	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/10/2022....	12,044	3,517,263	292.04.....	123,946	.....	.....	.....28,974	.....	.....359,445	(214,259)	.....	.....(31,395)	.....	.....	.....	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	.....	.....	.....13,792	.....	.....165,473	(100,939)	.....	.....(15,369)	.....	.....	.....	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	.....	.....	.....20,525	.....	.....247,247	(146,296)	.....	.....(21,307)	.....	.....	.....	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	.....	.....	.....20,554	.....	.....258,109	(153,909)	.....	.....(22,539)	.....	.....	.....	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	.....	.....	.....16,815	.....	.....208,482	(120,605)	.....	.....(17,258)	.....	.....	.....	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	.....	.....	.....25,708	.....	.....312,259	(184,404)	.....	.....(26,789)	.....	.....	.....	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	.....	.....	.....56,612	.....	.....680,824	(415,010)	.....	.....(63,089)	.....	.....	.....	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	.....	.....	.....12,437	.....	.....157,003	(92,262)	.....	.....(13,316)	.....	.....	.....	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	.....	.....	.....9,875	.....	.....121,350	(70,618)	.....	.....(10,133)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/06/2022....	5,544	1,615,061	291.33.....	58,665	.....	.....	.....13,547	.....	.....169,339	(101,353)	.....	.....(14,915)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	05/31/2022....	5,326	1,515,340	284.51.....	74,189	.....	.....	.....16,811	.....	.....198,846	(122,265)	.....	.....(18,964)	.....	.....	.....	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	.....	.....	.....2,196	.....	.....9,845	(441)	.....	.....(2,316)	.....	.....	.....	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	.....	.....	.....2,133	.....	.....8,997	(69)	.....	.....(2,248)	.....	.....	.....	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	.....	.....	.....1,263	.....	.....4,761	255	.....	.....(1,314)	.....	.....	.....	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	.....	.....	.....117,668	.....	.....482,417	(585)	.....	.....(120,768)	.....	.....	.....	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	.....	.....	.....122,622	.....	.....482,194	9,351	.....	.....(124,446)	.....	.....	.....	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	.....	.....	.....84,534	.....	.....325,697	9,807	.....	.....(85,473)	.....	.....	.....	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	.....	.....	.....222,142	.....	.....856,609	21,765	.....	.....(222,144)	.....	.....	.....	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	.....	.....	.....853	.....	.....4,072	(298)	.....	.....(923)	.....	.....	.....	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	.....	.....	.....55,348	.....	.....442,163	(27,055)	.....	.....(55,962)	.....	.....	.....	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	.....	.....	.....65,555	.....	.....513,096	(20,468)	.....	.....(66,037)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/30/2022....	13,637	3,830,438	280.89.....	121,231	.....	.....	.....30,197	.....	.....237,020	(10,939)	.....	.....(30,310)	.....	.....	.....	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	.....	.....	.....36,925	.....	.....292,304	(18,053)	.....	.....(36,926)	.....	.....	.....	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	.....	.....	.....124,183	.....	.....1,011,356	(52,901)	.....	.....(129,404)	.....	.....	.....	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	.....	.....	.....39,101	.....	.....320,776	(21,387)	.....	.....(40,589)	.....	.....	.....	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	.....	.....	.....44,070	.....	.....361,670	(26,427)	.....	.....(45,575)	.....	.....	.....	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	.....	.....	.....53,454	.....	.....434,191	(27,130)	.....	.....(55,070)	.....	.....	.....	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	.....	.....	.....51,504	.....	.....414,519	(22,729)	.....	.....(52,860)	.....	.....	.....	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	.....	.....	.....110,275	.....	.....887,236	(59,297)	.....	.....(111,917)	.....	.....	.....	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	.....	.....	.....10,277	.....	.....45,047	(1,372)	.....	.....(10,794)	.....	.....	.....	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	.....	.....	.....11,436	.....	.....55,413	(5,272)	.....	.....(12,010)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	06/24/2022....	263	102,608	390.22.....	3,119	.....	.....	.....772	....	.....2,738	230	.....	.....(789)	.....	.....	.....	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	.....	.....	.....112,561	....	.....413,992	22,003	.....	.....(112,143)	.....	.....	.....	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	.....	.....	.....60,484	....	.....207,142	19,800	.....	.....(60,258)	.....	.....	.....	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	.....	.....	.....105,071	....	.....387,328	18,041	.....	.....(103,164)	.....	.....	.....	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	.....	.....	.....120,204	....	.....428,558	26,778	.....	.....(116,758)	.....	.....	.....	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	.....	.....	.....241,385	....	.....886,717	39,604	.....	.....(234,467)	.....	.....	.....	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	.....	.....	.....30,260	....	.....305,282	(172,888)	.....	.....(30,942)	.....	.....	.....	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	.....	.....	.....21,790	....	.....218,347	(119,270)	.....	.....(21,163)	.....	.....	.....	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	.....	.....	.....15,197	....	.....154,997	(86,256)	.....	.....(15,307)	.....	.....	.....	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	.....	.....	.....30,609	....	.....307,172	(171,587)	.....	.....(30,494)	.....	.....	.....	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	.....	.....	.....16,776	....	.....169,359	(95,195)	.....	.....(16,964)	.....	.....	.....	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	.....	.....	.....42,954	....	.....426,640	(235,387)	.....	.....(41,720)	.....	.....	.....	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	.....	.....	.....17,477	....	.....175,811	(96,799)	.....	.....(17,160)	.....	.....	.....	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	.....	.....	.....28,855	....	.....295,011	(162,092)	.....	.....(28,747)	.....	.....	.....	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	.....	.....	.....18,026	....	.....179,180	(100,731)	.....	.....(17,957)	.....	.....	.....	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	.....	.....	.....80,985	....	.....620,887	(25,429)	.....	.....(79,812)	.....	.....	.....	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	.....	.....	.....28,813	....	.....219,355	(8,130)	.....	.....(28,294)	.....	.....	.....	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	.....	.....	.....38,072	....	.....294,062	(17,121)	.....	.....(37,250)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/08/2022....	26,123	7,291,724	279.13.....	249,475	.....	.....	.....64,381	....	.....496,889	(30,729)	.....	.....(62,766)	.....	.....	.....	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	.....	.....	.....74,696	....	.....558,838	(18,918)	.....	.....(72,050)	.....	.....	.....	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	.....	.....	.....67,373	....	.....510,545	(26,662)	.....	.....(64,760)	.....	.....	.....	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	.....	.....	.....59,468	....	.....448,691	(22,581)	.....	.....(56,959)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 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	.....	.....	.....51,037	....	.....386,178	(22,982)	.....	.....(48,715)	.....	.....	.....	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	.....	.....	.....63,488	....	.....478,945	(28,012)	.....	.....(60,384)	.....	.....	.....	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	.....	.....	.....3,039	....	.....8,573	1,906	.....	.....(3,062)	.....	.....	.....	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	.....	.....	.....81,738	....	.....296,037	14,786	.....	.....(78,842)	.....	.....	.....	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	.....	.....	.....109,043	....	.....392,304	20,659	.....	.....(104,810)	.....	.....	.....	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	.....	.....	.....184,117	....	.....656,427	35,596	.....	.....(175,120)	.....	.....	.....	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	.....	.....	.....92,067	....	.....313,914	25,507	.....	.....(87,565)	.....	.....	.....	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	.....	.....	.....5,888	....	.....25,048	(194)	.....	.....(6,276)	.....	.....	.....	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	.....	.....	.....48,415	....	...1,004,166	(651,958)	.....	.....(148,170)	.....	.....	.....	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	.....	.....	.....56,480	....	.....883,088	(557,106)	.....	.....(118,293)	.....	.....	.....	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	.....	.....	.....56,477	....	.....819,064	(510,974)	.....	.....(106,032)	.....	.....	.....	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	.....	.....	.....18,564	....	.....876,098	(580,334)	.....	.....(126,475)	.....	.....	.....	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	.....	.....	.....23,391	....	.....929,969	(612,945)	.....	.....(132,788)	.....	.....	.....	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	.....	.....	.....56,748	....	.....744,589	(453,431)	.....	.....(89,799)	.....	.....	.....	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	.....	.....	.....53,301	....	.....513,262	(280,678)	.....	.....(51,040)	.....	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	12/01/2021....	...16,063	4,458,649	277.57.....	308,926	.....	.....	.....21,861	....	.....711,339	(715,950)	.....	.....(147,981)	.....	.....	.....	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	.....	.....	.....31,219	....	.....875,992	(569,432)	.....	.....(121,496)	.....	.....	.....	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	.....	.....	.....10,224	....	.....971,956	(654,081)	.....	.....(146,682)	.....	.....	.....	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	.....	.....	.....51,000	....	.....985,755	(635,877)	.....	.....(141,734)	.....	.....	.....	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	.....	.....	.....39,204	....	.....997,703	(646,901)	.....	.....(138,697)	.....	.....	.....	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	.....	.....	.....24,766	....	.....234,694	(127,736)	.....	.....(23,224)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	11/16/2021....	...31,384	8,667,997	276.19.....	631,137	.....	.....	.....34,277	....	...1,433,165	(944,228)	.....	.....(203,050)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.34

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	07/19/2019....	10/15/2021....	18,952	5,271,454	278.15.....	350,894	.....	.....	.....6,028	.....	.....828,351	(553,031)	.....	.....(117,365)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	11/23/2021....	12,247	3,377,335	275.76.....	250,622	.....	.....	.....15,554	.....	.....564,535	(602,413)	.....	.....(127,148)	.....	.....	.....	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	.....	.....	.....11,459	.....	.....1,006,185	(674,581)	.....	.....(148,725)	.....	.....	.....	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	.....	.....	.....1,789	.....	.....812,524	(515,144)	.....	.....(97,568)	.....	.....	.....	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	.....	.....	.....54,762	.....	.....687,990	(410,725)	.....	.....(78,851)	.....	.....	.....	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	.....	.....	.....54,080	.....	.....549,242	(319,938)	.....	.....(60,788)	.....	.....	.....	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	.....	.....	.....23,892	.....	.....1,272,428	(846,403)	.....	.....(186,032)	.....	.....	.....	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	.....	.....	.....50,156	.....	.....500,089	(277,209)	.....	.....(50,523)	.....	.....	.....	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	.....	.....	.....50,624	.....	.....905,069	(576,441)	.....	.....(123,087)	.....	.....	.....	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	.....	.....	.....46,772	.....	.....448,356	(243,655)	.....	.....(44,318)	.....	.....	.....	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	.....	.....	.....13,880	.....	.....902,472	(606,870)	.....	.....(140,116)	.....	.....	.....	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	.....	.....	.....50,990	.....	.....582,692	(342,881)	.....	.....(65,133)	.....	.....	.....	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	.....	.....	.....73,534	.....	.....501,647	(16,351)	.....	.....(68,272)	.....	.....	.....	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	.....	.....	.....42,930	.....	.....295,504	(9,774)	.....	.....(40,267)	.....	.....	.....	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	.....	.....	.....40,901	.....	.....276,417	(4,306)	.....	.....(38,232)	.....	.....	.....	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	.....	.....	.....71,536	.....	.....484,693	(10,318)	.....	.....(66,647)	.....	.....	.....	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	.....	.....	.....87,576	.....	.....283,397	31,783	.....	.....(83,294)	.....	.....	.....	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	.....	.....	.....107,511	.....	.....360,191	31,074	.....	.....(101,194)	.....	.....	.....	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	.....	.....	.....114,457	.....	.....401,682	22,368	.....	.....(107,365)	.....	.....	.....	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	.....	.....	.....201,901	.....	.....666,927	60,044	.....	.....(187,454)	.....	.....	.....	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	.....	.....	.....99,328	.....	.....331,327	27,781	.....	.....(92,222)	.....	.....	.....	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	.....	.....	.....151,953	.....	.....1,049,809	(33,372)	.....	.....(139,650)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 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	.....	.....	.....37,526	.....	.....251,023	(787)	.....	.....(34,374)	.....	.....	.....	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	.....	.....	.....58,232	.....	.....396,332	(8,638)	.....	.....(53,160)	.....	.....	.....	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	.....	.....	.....67,586	.....	.....466,191	(19,242)	.....	.....(61,494)	.....	.....	.....	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	.....	.....	.....61,765	.....	.....405,413	2,214	.....	.....(56,012)	.....	.....	.....	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	.....	.....	.....2,116	.....	.....5,994	1,145	.....	.....(1,967)	.....	.....	.....	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	.....	.....	.....71,782	.....	.....217,100	31,867	.....	.....(66,644)	.....	.....	.....	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	.....	.....	.....101,085	.....	.....313,119	39,917	.....	.....(92,901)	.....	.....	.....	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	.....	.....	.....144,222	.....	.....462,699	47,941	.....	.....(132,099)	.....	.....	.....	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	.....	.....	.....206,573	.....	.....642,084	77,217	.....	.....(187,325)	.....	.....	.....	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	.....	.....	.....62,892	.....	.....226,900	8,172	.....	.....(57,029)	.....	.....	.....	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	.....	.....	.....92,389	.....	.....351,951	2,066	.....	.....(83,779)	.....	.....	.....	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	.....	.....	.....73,326	.....	.....284,176	(1,985)	.....	.....(65,835)	.....	.....	.....	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	.....	.....	.....102,326	.....	.....408,510	(10,124)	.....	.....(91,569)	.....	.....	.....	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	.....	.....	.....121,618	.....	.....508,637	(28,068)	.....	.....(107,775)	.....	.....	.....	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	.....	.....	.....8,035	.....	.....37,133	(3,433)	.....	.....(7,536)	.....	.....	.....	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	.....	.....	.....2,654	.....	.....9,254	549	.....	.....(2,439)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2022....	6,214	1,833,310	295.01.....	60,041	.....	.....	.....16,641	.....	.....167,658	(95,321)	.....	.....(15,092)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2022....	11,043	3,279,114	296.94.....	97,994	.....	.....	.....27,160	.....	.....277,365	(156,603)	.....	.....(24,627)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	08/02/2022....	14,031	4,177,641	297.74.....	120,483	.....	.....	.....33,713	.....	.....341,799	(192,224)	.....	.....(30,170)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/12/2022....	4,147	1,251,199	301.73.....	29,103	.....	.....	.....7,732	.....	.....85,242	(47,530)	.....	.....(7,433)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/18/2022....	3,539	1,063,141	300.43.....	26,545	.....	.....	.....7,161	.....	.....77,085	(43,111)	.....	.....(6,738)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/01/2022....	4,053	1,190,070	293.64.....	40,790	.....	.....	.....10,525	.....	.....114,630	(66,046)	.....	.....(10,525)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....22,816	.....	.....234,747	(132,774)	.....	.....(20,900)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2022....	3,329	985,542	296.01.....	30,789	.....	.....	.....8,533	.....	.....86,603	(49,062)	.....	.....(7,737)	.....	.....	.....	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	.....	.....	.....6,623	.....	.....71,026	(39,446)	.....	.....(6,172)	.....	.....	.....	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	.....	.....	.....47,757	.....	.....492,932	(280,452)	.....	.....(44,338)	.....	.....	.....	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	.....	.....	.....26,789	.....	.....264,508	(150,032)	.....	.....(23,740)	.....	.....	.....	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	.....	.....	.....19,807	.....	.....205,480	(116,609)	.....	.....(18,386)	.....	.....	.....	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	.....	.....	.....22,427	.....	.....235,242	(133,489)	.....	.....(21,038)	.....	.....	.....	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	.....	.....	.....10,651	.....	.....116,662	(66,113)	.....	.....(10,383)	.....	.....	.....	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	.....	.....	.....79,006	.....	.....561,320	(38,042)	.....	.....(69,739)	.....	.....	.....	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	.....	.....	.....160,065	.....	.....1,098,628	(31,958)	.....	.....(139,921)	.....	.....	.....	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	.....	.....	.....140,658	.....	.....988,558	(34,825)	.....	.....(125,793)	.....	.....	.....	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	.....	.....	.....50,681	.....	.....352,701	(9,789)	.....	.....(45,176)	.....	.....	.....	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	.....	.....	.....80,714	.....	.....568,631	(25,643)	.....	.....(71,714)	.....	.....	.....	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	.....	.....	.....71,084	.....	.....498,467	(21,594)	.....	.....(62,948)	.....	.....	.....	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	.....	.....	.....1,047	.....	.....3,384	316	.....	.....(937)	.....	.....	.....	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	.....	.....	.....2,347	.....	.....8,492	191	.....	.....(2,086)	.....	.....	.....	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	.....	.....	.....2,871	.....	.....10,988	(165)	.....	.....(2,533)	.....	.....	.....	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	.....	.....	.....191,649	.....	.....705,319	6,650	.....	.....(169,165)	.....	.....	.....	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	.....	.....	.....94,790	.....	.....324,587	17,327	.....	.....(83,672)	.....	.....	.....	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	.....	.....	.....56,609	.....	.....197,933	7,361	.....	.....(49,485)	.....	.....	.....	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	.....	.....	.....71,048	.....	.....490,783	(19,929)	.....	.....(61,907)	.....	.....	.....	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			52,359		361,009	(15,159)		(45,474)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 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	.....	.....	.....54,519	.....	.....370,294	(10,281)	.....	.....(47,201)	.....	.....	.....	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	.....	.....	.....64,316	.....	.....429,420	(5,971)	.....	.....(55,504)	.....	.....	.....	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	.....	.....	.....351	.....	.....718	314	.....	.....(329)	.....	.....	.....	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	.....	.....	.....1,572	.....	.....4,973	562	.....	.....(1,433)	.....	.....	.....	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	.....	.....	.....1,995	.....	.....8,336	(591)	.....	.....(1,762)	.....	.....	.....	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	.....	.....	.....1,366	.....	.....4,562	300	.....	.....(1,196)	.....	.....	.....	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	.....	.....	.....188,005	.....	.....652,601	26,785	.....	.....(163,811)	.....	.....	.....	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	.....	.....	.....380,479	.....	.....1,332,066	43,047	.....	.....(328,352)	.....	.....	.....	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	.....	.....	.....164,923	.....	.....542,161	33,619	.....	.....(141,098)	.....	.....	.....	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	.....	.....	.....12,953	.....	.....36,067	6,112	.....	.....(11,012)	.....	.....	.....	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	.....	.....	.....254,646	.....	.....787,937	77,237	.....	.....(215,825)	.....	.....	.....	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	.....	.....	.....6,101	.....	.....17,226	2,877	.....	.....(5,286)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/15/2022....	...24,045	9,344,825	388.64.....	312,344	.....	.....	.....91,292	.....	.....288,774	25,516	.....	.....(78,350)	.....	.....	.....	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	.....	.....	.....11,625	.....	.....102,371	(54,404)	.....	.....(10,940)	.....	.....	.....	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	.....	.....	.....19,752	.....	.....159,012	(84,216)	.....	.....(16,952)	.....	.....	.....	03.....
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	.....	.....	.....31,813	.....	.....257,380	(133,953)	.....	.....(26,962)	.....	.....	.....	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	.....	.....	.....13,282	.....	.....108,030	(55,368)	.....	.....(11,259)	.....	.....	.....	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	.....	.....	.....37,754	.....	.....312,383	(162,143)	.....	.....(32,711)	.....	.....	.....	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	.....	.....	.....23,511	.....	.....194,340	(102,595)	.....	.....(20,630)	.....	.....	.....	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	.....	.....	.....10,936	.....	.....94,473	(48,980)	.....	.....(9,914)	.....	.....	.....	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	.....	.....	.....15,602	.....	.....127,342	(66,294)	.....	.....(13,348)	.....	.....	.....	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			14,110		118,444	(62,183)		(12,502)				03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....10,421	.....	.....85,097	(44,895)	.....	.....(9,029)	.....	.....	.....	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	.....	.....	.....15,598	.....	.....131,444	(68,647)	.....	.....(13,822)	.....	.....	.....	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	.....	.....	.....10,013	.....	.....87,859	(46,375)	.....	.....(9,327)	.....	.....	.....	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	.....	.....	.....33,765	.....	.....280,617	(146,771)	.....	.....(29,537)	.....	.....	.....	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	.....	.....	.....16,428	.....	.....138,871	(72,083)	.....	.....(14,556)	.....	.....	.....	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	.....	.....	.....10,243	.....	.....84,086	(44,137)	.....	.....(8,874)	.....	.....	.....	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	.....	.....	.....44,943	.....	.....271,825	2,896	.....	.....(38,447)	.....	.....	.....	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	.....	.....	.....20,528	.....	.....124,841	437	.....	.....(17,508)	.....	.....	.....	03.....
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	.....	.....	.....42,889	.....	.....259,217	1,816	.....	.....(36,465)	.....	.....	.....	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	.....	.....	.....72,824	.....	.....431,064	9,907	.....	.....(61,719)	.....	.....	.....	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	.....	.....	.....102,939	.....	.....600,658	17,417	.....	.....(86,436)	.....	.....	.....	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	.....	.....	.....37,102	.....	.....213,546	7,983	.....	.....(31,061)	.....	.....	.....	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	.....	.....	.....18,947	.....	.....109,127	3,855	.....	.....(15,810)	.....	.....	.....	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	.....	.....	.....35,042	.....	.....202,905	5,964	.....	.....(29,154)	.....	.....	.....	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	.....	.....	.....52,514	.....	.....316,487	(3,171)	.....	.....(43,561)	.....	.....	.....	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	.....	.....	.....136,019	.....	.....837,471	(3,229)	.....	.....(116,733)	.....	.....	.....	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	.....	.....	.....85,030	.....	.....263,106	25,927	.....	.....(72,067)	.....	.....	.....	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	.....	.....	.....80,599	.....	.....248,851	24,030	.....	.....(67,680)	.....	.....	.....	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	.....	.....	.....109,425	.....	.....372,522	11,697	.....	.....(91,604)	.....	.....	.....	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	.....	.....	.....161,637	.....	.....516,822	35,641	.....	.....(134,074)	.....	.....	.....	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	.....	.....	.....4,004	.....	.....16,237	(328)	.....	.....(3,905)	.....	.....	.....	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			635		1,881	280		(572)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 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	.....	.....	.....686	.....	.....1,542	520	.....	.....(602)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/15/2022....	1,089	427,197	392.19.....	12,472	.....	.....	.....3,666	.....	.....10,671	1,526	.....	.....(3,144)	.....	.....	.....	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	.....	.....	.....3,182	.....	.....8,389	1,821	.....	.....(2,782)	.....	.....	.....	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	.....	.....	.....4,246	.....	.....11,061	2,362	.....	.....(3,600)	.....	.....	.....	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	.....	.....	.....229,873	.....	.....621,974	110,208	.....	.....(190,667)	.....	.....	.....	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	.....	.....	.....137,316	.....	.....361,072	70,203	.....	.....(112,868)	.....	.....	.....	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	.....	.....	.....79,707	.....	.....214,285	37,949	.....	.....(65,320)	.....	.....	.....	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	.....	.....	.....207,596	.....	.....537,481	108,062	.....	.....(168,598)	.....	.....	.....	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	.....	.....	.....2,107	.....	.....6,946	422	.....	.....(1,851)	.....	.....	.....	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	.....	.....	.....49,014	.....	.....359,427	(181,798)	.....	.....(40,653)	.....	.....	.....	03.....
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	.....	.....	.....33,920	.....	.....246,205	(122,073)	.....	.....(27,547)	.....	.....	.....	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	.....	.....	.....34,260	.....	.....250,550	(124,580)	.....	.....(28,078)	.....	.....	.....	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	.....	.....	.....26,862	.....	.....198,333	(99,108)	.....	.....(22,279)	.....	.....	.....	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	.....	.....	.....22,753	.....	.....176,656	(88,747)	.....	.....(19,964)	.....	.....	.....	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	.....	.....	.....42,532	.....	.....315,037	(159,072)	.....	.....(35,605)	.....	.....	.....	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	.....	.....	.....41,454	.....	.....312,402	(155,354)	.....	.....(35,132)	.....	.....	.....	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	.....	.....	.....46,611	.....	.....260,605	9,512	.....	.....(37,923)	.....	.....	.....	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	.....	.....	.....21,979	.....	.....119,082	6,873	.....	.....(17,827)	.....	.....	.....	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	.....	.....	.....32,001	.....	.....170,963	11,312	.....	.....(25,882)	.....	.....	.....	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	.....	.....	.....80,754	.....	.....435,694	23,356	.....	.....(64,544)	.....	.....	.....	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	.....	.....	.....17,433	.....	.....90,791	6,905	.....	.....(13,894)	.....	.....	.....	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			35,245		189,229	10,218		(28,004)				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

QE06.40

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/09/2022....	898	256,899	286.12.....	6,994	.....	.....	.....2,203	.....	.....11,919	552	.....	.....(1,745)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/29/2022....	29,989	8,571,033	285.81.....	235,110	.....	.....	.....72,409	.....	.....403,570	17,119	.....	.....(59,272)	.....	.....	.....	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	.....	.....	.....25,907	.....	.....137,846	10,094	.....	.....(21,144)	.....	.....	.....	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	.....	.....	.....1,224	.....	.....3,908	272	.....	.....(1,009)	.....	.....	.....	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	.....	.....	.....80,348	.....	.....229,120	31,218	.....	.....(64,984)	.....	.....	.....	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	.....	.....	.....105,997	.....	.....326,417	27,988	.....	.....(85,731)	.....	.....	.....	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	.....	.....	.....98,066	.....	.....289,178	31,782	.....	.....(78,380)	.....	.....	.....	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	.....	.....	.....202,731	.....	.....628,200	46,559	.....	.....(160,613)	.....	.....	.....	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	.....	.....	.....272,666	.....	.....862,655	52,166	.....	.....(216,018)	.....	.....	.....	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	.....	.....	.....160,321	.....	.....542,316	8,643	.....	.....(126,069)	.....	.....	.....	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	.....	.....	.....276,998	.....	.....906,471	31,041	.....	.....(215,945)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/16/2022....	36,459	14,126,214	387.45.....	463,400	.....	.....	.....148,526	.....	.....478,507	21,262	.....	.....(115,791)	.....	.....	.....	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	.....	.....	.....768	.....	.....2,515	175	.....	.....(659)	.....	.....	.....	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	.....	.....	.....153,295	.....	.....484,648	29,537	.....	.....(120,891)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019....	08/26/2022....	8,003	2,413,918	301.61.....	69,671	.....	.....	.....21,402	.....	.....166,601	(84,501)	.....	.....(17,751)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/06/2022....	9,804	2,960,650	301.97.....	84,676	.....	.....	.....26,608	.....	.....201,276	(101,566)	.....	.....(21,357)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/09/2022....	14,989	4,402,895	293.75.....	183,587	.....	.....	.....58,037	.....	.....423,530	(220,409)	.....	.....(46,171)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/13/2022....	12,769	3,796,785	297.35.....	135,268	.....	.....	.....43,102	.....	.....316,922	(162,434)	.....	.....(33,891)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/09/2022....	10,376	3,112,922	300.01.....	97,882	.....	.....	.....30,943	.....	.....231,661	(117,672)	.....	.....(24,615)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/16/2022....	21,714	6,481,231	298.48.....	219,754	.....	.....	.....70,434	.....	.....516,053	(263,051)	.....	.....(54,911)	.....	.....	.....	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	.....	.....	.....21,263	.....	.....98,059	11,701	.....	.....(16,913)	.....	.....	.....	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	.....	.....	.....52,217	.....	.....245,025	25,282	.....	.....(41,178)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan 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	.....	.....	.....25,181	.....	.....118,809	11,631	.....	.....(19,802)	.....	.....	.....	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	.....	.....	.....19,145	.....	.....93,220	6,687	.....	.....(15,012)	.....	.....	.....	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	.....	.....	.....31,860	.....	.....157,139	9,187	.....	.....(24,909)	.....	.....	.....	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	.....	.....	.....50,769	.....	.....227,075	29,619	.....	.....(39,576)	.....	.....	.....	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	.....	.....	.....78,607	.....	.....360,898	39,307	.....	.....(60,761)	.....	.....	.....	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	.....	.....	.....25,479	.....	.....114,862	13,785	.....	.....(19,639)	.....	.....	.....	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	.....	.....	.....16,368	.....	.....75,694	7,619	.....	.....(12,582)	.....	.....	.....	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	.....	.....	.....44,911	.....	.....203,692	23,011	.....	.....(34,423)	.....	.....	.....	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	.....	.....	.....27,067	.....	.....116,534	17,071	.....	.....(20,686)	.....	.....	.....	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	.....	.....	.....1,588	.....	.....5,512	(111)	.....	.....(1,238)	.....	.....	.....	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	.....	.....	.....133,086	.....	.....387,110	41,027	.....	.....(103,749)	.....	.....	.....	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	.....	.....	.....155,381	.....	.....432,598	57,591	.....	.....(120,099)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/20/2022....	30,849	11,996,360	388.87.....	404,434	.....	.....	.....131,348	.....	.....377,153	41,703	.....	.....(101,239)	.....	.....	.....	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	.....	.....	.....188,768	.....	.....499,554	82,182	.....	.....(144,273)	.....	.....	.....	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	.....	.....	.....4,425	.....	.....14,397	425	.....	.....(3,434)	.....	.....	.....	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	.....	.....	.....145,508	.....	.....399,042	55,570	.....	.....(110,738)	.....	.....	.....	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	.....	.....	.....119,496	.....	.....333,714	42,287	.....	.....(90,938)	.....	.....	.....	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	.....	.....	.....166,627	.....	.....467,557	56,273	.....	.....(125,750)	.....	.....	.....	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	.....	.....	.....13,311	.....	.....81,351	655	.....	.....(10,006)	.....	.....	.....	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	.....	.....	.....19,308	.....	.....119,760	(556)	.....	.....(14,470)	.....	.....	.....	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	.....	.....	.....	.....	.....94,221	(7,897)	.....	.....(11,866)	.....	.....	.....	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	.....	.....	.....44,193	.....	.....267,132	5,305	.....	.....(33,495)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan 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	.....	.....	.....22,770	.....	.....141,265	83	.....	.....(17,208)	.....	.....	.....	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	.....	.....	.....10,875	.....	.....66,520	592	.....	.....(8,195)	.....	.....	.....	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	.....	.....	.....98,754	.....	.....294,140	24,875	.....	.....(74,638)	.....	.....	.....	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	.....	.....	.....219,951	.....	.....674,046	42,374	.....	.....(164,861)	.....	.....	.....	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	.....	.....	.....111,303	.....	.....340,618	21,736	.....	.....(83,425)	.....	.....	.....	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	.....	.....	.....	.....	.....24,160	5,201	.....	.....(20,645)	.....	.....	.....	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	.....	.....	.....850	.....	.....3,177	(180)	.....	.....(664)	.....	.....	.....	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	.....	.....	.....1,698	.....	.....4,647	690	.....	.....(1,314)	.....	.....	.....	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	.....	.....	.....	.....	.....74,238	(5,964)	.....	.....(9,685)	.....	.....	.....	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	.....	.....	.....34,813	.....	.....208,046	81	.....	.....(25,561)	.....	.....	.....	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	.....	.....	.....25,217	.....	.....151,609	(1,057)	.....	.....(18,464)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/05/2021....	11,223	3,140,501	279.82.....	69,360	.....	.....	.....384	.....	.....201,455	(15,757)	.....	.....(26,174)	.....	.....	.....	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	.....	.....	.....138	.....	.....57,985	(4,005)	.....	.....(7,512)	.....	.....	.....	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	.....	.....	.....120	.....	.....41,881	(3,428)	.....	.....(5,443)	.....	.....	.....	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	.....	.....	.....422	.....	.....126,317	(9,828)	.....	.....(16,406)	.....	.....	.....	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	.....	.....	.....302	.....	.....90,740	(6,675)	.....	.....(11,762)	.....	.....	.....	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	.....	.....	.....39,782	.....	.....243,420	(3,475)	.....	.....(29,446)	.....	.....	.....	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	.....	.....	.....14,419	.....	.....86,746	(94)	.....	.....(10,643)	.....	.....	.....	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	.....	.....	.....23,573	.....	.....143,729	(2,282)	.....	.....(17,353)	.....	.....	.....	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	.....	.....	.....225	.....	.....11,954	2,143	.....	.....(8,771)	.....	.....	.....	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	.....	.....	.....608	.....	.....61,157	121	.....	.....(23,669)	.....	.....	.....	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	.....	.....	.....3,139	.....	.....9,179	878	.....	.....(2,368)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/30/2022....	738	289,729	392.73.....	7,886	.....	.....	.....2,653	.....	.....7,365	932	.....	.....(1,981)	.....	.....	.....	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	.....	.....	.....68,815	.....	.....207,245	14,961	.....	.....(51,354)	.....	.....	.....	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	.....	.....	.....69,407	.....	.....194,642	22,710	.....	.....(51,372)	.....	.....	.....	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	.....	.....	.....99,357	.....	.....274,607	34,450	.....	.....(73,341)	.....	.....	.....	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	.....	.....	.....367,214	.....	.....1,051,709	103,751	.....	.....(268,869)	.....	.....	.....	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	.....	.....	.....70,818	.....	.....194,110	24,871	.....	.....(51,850)	.....	.....	.....	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	.....	.....	.....	.....	.....161,222	(326)	.....	.....(61,668)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/04/2021....	5,295	2,079,517	392.75.....	38,228	.....	.....	.....159	.....	.....20,826	3,239	.....	.....(14,446)	.....	.....	.....	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	.....	.....	.....203	.....	.....34,766	282	.....	.....(13,814)	.....	.....	.....	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	.....	.....	.....373	.....	.....46,916	1,408	.....	.....(20,310)	.....	.....	.....	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	.....	.....	.....484	.....	.....38,552	3,903	.....	.....(21,967)	.....	.....	.....	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	.....	.....	.....961	.....	.....32,796	3,945	.....	.....(18,708)	.....	.....	.....	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	.....	.....	.....1,627	.....	.....80,817	959	.....	.....(31,666)	.....	.....	.....	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	.....	.....	.....708	.....	.....1,649	438	.....	.....(552)	.....	.....	.....	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	.....	.....	.....78,909	.....	.....219,661	24,884	.....	.....(57,308)	.....	.....	.....	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	.....	.....	.....131,887	.....	.....365,676	42,053	.....	.....(95,527)	.....	.....	.....	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	.....	.....	.....166,110	.....	.....475,495	42,861	.....	.....(119,358)	.....	.....	.....	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	.....	.....	.....99,683	.....	.....275,816	31,295	.....	.....(71,627)	.....	.....	.....	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	.....	.....	.....106,771	.....	.....288,784	37,294	.....	.....(76,720)	.....	.....	.....	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	.....	.....	.....	.....	.....4,896	409	.....	.....(2,527)	.....	.....	.....	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	.....	.....	.....28	.....	.....3,101	404	.....	.....(1,885)	.....	.....	.....	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	.....	.....	.....427	.....	.....40,516	933	.....	.....(16,635)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 21 JPMorgan 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	.....	.....	.....422	.....	.....28,402	561	.....	.....(11,503)	.....	.....	.....	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	.....	.....	.....1,061	.....	.....65,801	1,080	.....	.....(26,289)	.....	.....	.....	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	.....	.....	.....462	.....	.....28,166	(98)	.....	.....(10,477)	.....	.....	.....	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	.....	.....	.....741	.....	.....20,357	4,515	.....	.....(15,523)	.....	.....	.....	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	.....	.....	.....	.....	.....158,491	(87,982)	.....	.....(18,540)	.....	.....	.....	03.....
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	.....	.....	.....16,447	.....	.....124,919	(62,862)	.....	.....(13,142)	.....	.....	.....	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	.....	.....	.....328	.....	.....53,611	(30,335)	.....	.....(6,382)	.....	.....	.....	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	.....	.....	.....32,661	.....	.....239,433	(120,842)	.....	.....(25,134)	.....	.....	.....	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	.....	.....	.....20,183	.....	.....146,717	(73,737)	.....	.....(15,360)	.....	.....	.....	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	.....	.....	.....55,956	.....	.....404,749	(204,998)	.....	.....(42,576)	.....	.....	.....	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	.....	.....	.....63,880	.....	.....446,982	(225,135)	.....	.....(46,768)	.....	.....	.....	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	.....	.....	.....39,285	.....	.....282,046	(142,257)	.....	.....(29,560)	.....	.....	.....	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	.....	.....	.....33,199	.....	.....242,362	(122,591)	.....	.....(25,476)	.....	.....	.....	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	.....	.....	.....397	.....	.....133,113	(73,163)	.....	.....(15,447)	.....	.....	.....	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	.....	.....	.....47,504	.....	.....331,048	(164,889)	.....	.....(34,410)	.....	.....	.....	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	.....	.....	.....26,793	.....	.....185,348	(92,379)	.....	.....(19,254)	.....	.....	.....	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	.....	.....	.....65,799	.....	.....468,785	(236,232)	.....	.....(49,101)	.....	.....	.....	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	.....	.....	.....21,236	.....	.....156,968	(78,172)	.....	.....(16,481)	.....	.....	.....	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	.....	.....	.....28,008	.....	.....196,602	(99,774)	.....	.....(20,731)	.....	.....	.....	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	.....	.....	.....25,237	.....	.....173,523	(87,326)	.....	.....(18,134)	.....	.....	.....	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	.....	.....	.....1,216	.....	.....202,532	(13,770)	.....	.....(30,211)	.....	.....	.....	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	.....	.....	.....25,100	.....	.....137,008	1,388	.....	.....(18,308)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/11/2022....	9,746	2,782,580	285.51.....	72,998	.....	.....	.....25,300	.....	.....135,819	3,323	.....	.....(18,405)	.....	.....	.....	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	.....	.....	.....18,286	.....	.....98,474	1,950	.....	.....(13,268)	.....	.....	.....	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	.....	.....	.....25,328	.....	.....135,931	2,805	.....	.....(18,326)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/14/2022....	7,600	2,177,561	286.52.....	54,568	.....	.....	.....19,011	.....	.....100,072	3,525	.....	.....(13,720)	.....	.....	.....	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	.....	.....	.....57,425	.....	.....302,441	9,282	.....	.....(41,119)	.....	.....	.....	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	.....	.....	.....51,423	.....	.....272,387	6,425	.....	.....(36,722)	.....	.....	.....	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	.....	.....	.....28,931	.....	.....152,279	4,212	.....	.....(20,606)	.....	.....	.....	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	.....	.....	.....19,932	.....	.....102,660	4,507	.....	.....(14,161)	.....	.....	.....	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	.....	.....	.....23,611	.....	.....120,652	5,804	.....	.....(16,728)	.....	.....	.....	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	.....	.....	.....1,354	.....	.....206,655	(13,874)	.....	.....(30,816)	.....	.....	.....	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	.....	.....	.....910	.....	.....128,475	(6,360)	.....	.....(19,113)	.....	.....	.....	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	.....	.....	.....237	.....	.....31,119	(1,745)	.....	.....(4,632)	.....	.....	.....	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	.....	.....	.....602	.....	.....78,851	(3,098)	.....	.....(11,747)	.....	.....	.....	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	.....	.....	.....2,036	.....	.....205,858	(18,450)	.....	.....(30,895)	.....	.....	.....	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	.....	.....	.....491	.....	.....47,440	(3,285)	.....	.....(7,055)	.....	.....	.....	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	.....	.....	.....599	.....	.....54,419	(1,142)	.....	.....(8,178)	.....	.....	.....	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	.....	.....	.....2,162	.....	.....189,085	(7,325)	.....	.....(28,121)	.....	.....	.....	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	.....	.....	.....2,181	.....	.....5,071	1,252	.....	.....(1,613)	.....	.....	.....	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	.....	.....	.....859	.....	.....1,175	858	.....	.....(619)	.....	.....	.....	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	.....	.....	.....73,850	.....	.....213,052	17,436	.....	.....(52,875)	.....	.....	.....	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	.....	.....	.....122,495	.....	.....339,766	36,765	.....	.....(87,476)	.....	.....	.....	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			215,079		622,238	47,124		(152,395)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....73,244	.....	.....199,766	23,372	.....	.....(51,895)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/08/2021....	353	135,037	382.64.....	4,066	.....	.....	.....40	.....	.....4,948	(304)	.....	.....(1,555)	.....	.....	.....	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	.....	.....	.....1,251	.....	.....66,191	(270)	.....	.....(24,401)	.....	.....	.....	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	.....	.....	.....1,916	.....	.....73,588	2,505	.....	.....(30,792)	.....	.....	.....	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	.....	.....	.....2,226	.....	.....82,681	2,283	.....	.....(33,780)	.....	.....	.....	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	.....	.....	.....1,682	.....	.....64,201	270	.....	.....(24,192)	.....	.....	.....	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	.....	.....	.....1,325	.....	.....28,545	4,843	.....	.....(18,093)	.....	.....	.....	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	.....	.....	.....1,195	.....	.....27,945	3,489	.....	.....(15,552)	.....	.....	.....	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	.....	.....	.....5,287	.....	.....87,619	15,444	.....	.....(51,429)	.....	.....	.....	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	.....	.....	.....2,320	.....	.....5,596	1,165	.....	.....(1,669)	.....	.....	.....	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	.....	.....	.....1,680	.....	.....3,848	923	.....	.....(1,184)	.....	.....	.....	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	.....	.....	.....85,612	.....	.....213,427	37,564	.....	.....(60,389)	.....	.....	.....	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	.....	.....	.....72,698	.....	.....183,697	29,947	.....	.....(50,881)	.....	.....	.....	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	.....	.....	.....111,549	.....	.....283,525	44,696	.....	.....(77,872)	.....	.....	.....	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	.....	.....	.....289,573	.....	.....735,811	113,907	.....	.....(200,607)	.....	.....	.....	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	.....	.....	.....99,476	.....	.....245,704	43,240	.....	.....(68,912)	.....	.....	.....	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	.....	.....	.....	.....	.....4,162	561	.....	.....(2,340)	.....	.....	.....	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	.....	.....	.....87	.....	.....5,953	838	.....	.....(3,381)	.....	.....	.....	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	.....	.....	.....2,869	.....	.....86,686	4,896	.....	.....(37,214)	.....	.....	.....	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	.....	.....	.....1,240	.....	.....30,830	3,793	.....	.....(16,077)	.....	.....	.....	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	.....	.....	.....2,898	.....	.....62,746	8,010	.....	.....(32,889)	.....	.....	.....	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			1,951		45,043	4,121		(21,259)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,950	.....	.....45,086	3,516	.....	.....(20,425)	.....	.....	.....	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	.....	.....	.....1,085	.....	.....21,972	2,471	.....	.....(10,946)	.....	.....	.....	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	.....	.....	.....712	.....	.....60,213	(32,102)	.....	.....(6,925)	.....	.....	.....	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	.....	.....	.....27,649	.....	.....182,302	(92,592)	.....	.....(19,607)	.....	.....	.....	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	.....	.....	.....25,878	.....	.....176,269	(87,661)	.....	.....(18,447)	.....	.....	.....	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	.....	.....	.....27,290	.....	.....182,908	(90,809)	.....	.....(19,100)	.....	.....	.....	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	.....	.....	.....2,057	.....	.....170,781	(94,027)	.....	.....(20,007)	.....	.....	.....	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	.....	.....	.....59,876	.....	.....395,310	(197,371)	.....	.....(41,477)	.....	.....	.....	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	.....	.....	.....42,539	.....	.....280,974	(140,226)	.....	.....(29,469)	.....	.....	.....	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	.....	.....	.....8,761	.....	.....59,214	(28,763)	.....	.....(6,312)	.....	.....	.....	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	.....	.....	.....34,775	.....	.....234,668	(116,598)	.....	.....(24,530)	.....	.....	.....	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	.....	.....	.....1,164	.....	.....154,776	(87,517)	.....	.....(18,643)	.....	.....	.....	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	.....	.....	.....714	.....	.....57,544	(2,909)	.....	.....(9,282)	.....	.....	.....	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	.....	.....	.....1,245	.....	.....59,792	(560)	.....	.....(9,713)	.....	.....	.....	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	.....	.....	.....123,089	.....	.....620,539	11,139	.....	.....(86,538)	.....	.....	.....	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	.....	.....	.....52,568	.....	.....264,503	4,506	.....	.....(36,861)	.....	.....	.....	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	.....	.....	.....25,882	.....	.....128,733	3,607	.....	.....(18,104)	.....	.....	.....	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	.....	.....	.....53,975	.....	.....271,493	3,386	.....	.....(37,654)	.....	.....	.....	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	.....	.....	.....80,568	.....	.....405,687	3,623	.....	.....(56,064)	.....	.....	.....	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	.....	.....	.....81,714	.....	.....404,356	9,728	.....	.....(56,429)	.....	.....	.....	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	.....	.....	.....26,018	.....	.....128,308	3,291	.....	.....(17,923)	.....	.....	.....	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	.....	.....	.....65,614	.....	.....323,598	7,421	.....	.....(45,083)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....30,908	.....	.....148,286	7,237	.....	.....(21,181)	.....	.....	.....	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	.....	.....	.....2,036	.....	.....138,256	(5,083)	.....	.....(22,248)	.....	.....	.....	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	.....	.....	.....62,104	.....	.....301,491	10,745	.....	.....(42,458)	.....	.....	.....	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	.....	.....	.....1,031	.....	.....67,342	(2,610)	.....	.....(10,826)	.....	.....	.....	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	.....	.....	.....2,280	.....	.....142,710	(2,993)	.....	.....(23,068)	.....	.....	.....	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	.....	.....	.....3,495	.....	.....211,534	(13,259)	.....	.....(34,094)	.....	.....	.....	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	.....	.....	.....837	.....	.....50,734	(2,905)	.....	.....(8,165)	.....	.....	.....	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	.....	.....	.....3,657	.....	.....193,144	(3,077)	.....	.....(31,215)	.....	.....	.....	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	.....	.....	.....1,392	.....	.....70,297	(40)	.....	.....(11,524)	.....	.....	.....	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	.....	.....	.....2,823	.....	.....141,373	(4,509)	.....	.....(22,679)	.....	.....	.....	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	.....	.....	.....4,393	.....	.....86,059	9,600	.....	.....(42,855)	.....	.....	.....	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	.....	.....	.....17,290	.....	.....43,788	6,977	.....	.....(12,030)	.....	.....	.....	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	.....	.....	.....4,190	.....	.....10,832	1,561	.....	.....(2,915)	.....	.....	.....	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	.....	.....	.....89,188	.....	.....216,413	40,773	.....	.....(61,589)	.....	.....	.....	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	.....	.....	.....87,656	.....	.....213,041	39,669	.....	.....(60,379)	.....	.....	.....	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	.....	.....	.....173,764	.....	.....413,700	82,260	.....	.....(118,792)	.....	.....	.....	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	.....	.....	.....83,336	.....	.....205,220	35,598	.....	.....(56,971)	.....	.....	.....	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	.....	.....	.....987	.....	.....16,526	2,227	.....	.....(8,699)	.....	.....	.....	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	.....	.....	.....2,609	.....	.....43,608	5,437	.....	.....(22,271)	.....	.....	.....	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	.....	.....	.....1,076	.....	.....17,142	2,269	.....	.....(8,907)	.....	.....	.....	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	.....	.....	.....1,642	.....	.....17,135	5,340	.....	.....(13,188)	.....	.....	.....	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	.....	.....	.....2,017	.....	.....22,534	5,947	.....	.....(15,743)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	09/12/2022....	370	149,315	403.39.....	2,935	.....	.....	.....977	.....	.....1,802	838	.....	.....(771)	.....	.....	.....	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	.....	.....	.....6,247	.....	.....13,772	3,687	.....	.....(4,381)	.....	.....	.....	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	.....	.....	.....4,557	.....	.....13,049	896	.....	.....(3,173)	.....	.....	.....	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	.....	.....	.....30,914	.....	.....209,287	(107,288)	.....	.....(20,821)	.....	.....	.....	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	.....	.....	.....31,499	.....	.....220,366	(111,656)	.....	.....(21,533)	.....	.....	.....	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	.....	.....	.....25,281	.....	.....177,365	(90,508)	.....	.....(17,460)	.....	.....	.....	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	.....	.....	.....2,440	.....	.....154,865	(87,651)	.....	.....(17,092)	.....	.....	.....	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	.....	.....	.....6,177	.....	.....41,672	(21,397)	.....	.....(4,161)	.....	.....	.....	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	.....	.....	.....26,064	.....	.....179,925	(91,675)	.....	.....(17,683)	.....	.....	.....	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	.....	.....	.....375	.....	.....19,900	(11,937)	.....	.....(2,441)	.....	.....	.....	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	.....	.....	.....1,754	.....	.....129,124	(72,445)	.....	.....(14,092)	.....	.....	.....	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	.....	.....	.....29	.....	.....2,221	301	.....	.....(1,301)	.....	.....	.....	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	.....	.....	.....1,633	.....	.....3,949	787	.....	.....(1,149)	.....	.....	.....	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	.....	.....	.....12,826	.....	.....33,492	4,445	.....	.....(8,766)	.....	.....	.....	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	.....	.....	.....52,431	.....	.....127,541	23,525	.....	.....(35,844)	.....	.....	.....	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	.....	.....	.....112,227	.....	.....304,541	31,108	.....	.....(76,146)	.....	.....	.....	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	.....	.....	.....87,153	.....	.....229,028	28,497	.....	.....(58,985)	.....	.....	.....	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	.....	.....	.....161,821	.....	.....437,510	44,132	.....	.....(108,712)	.....	.....	.....	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	.....	.....	.....106,640	.....	.....276,220	36,478	.....	.....(71,643)	.....	.....	.....	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	.....	.....	.....90	.....	.....5,731	(447)	.....	.....(1,748)	.....	.....	.....	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	.....	.....	.....3,691	.....	.....67,774	3,752	.....	.....(28,802)	.....	.....	.....	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	.....	.....	.....1,866	.....	.....31,744	2,579	.....	.....(14,559)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,940	.....	.....37,100	596	.....	.....(13,949)	.....	.....	.....	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	.....	.....	.....1,734	.....	.....29,185	1,492	.....	.....(12,142)	.....	.....	.....	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	.....	.....	.....1,360	.....	.....22,896	991	.....	.....(9,287)	.....	.....	.....	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	.....	.....	.....2,679	.....	.....34,730	4,754	.....	.....(18,292)	.....	.....	.....	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	.....	.....	.....2,056	.....	.....33,222	1,402	.....	.....(13,373)	.....	.....	.....	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	.....	.....	.....639	.....	.....31,168	(494)	.....	.....(4,985)	.....	.....	.....	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	.....	.....	.....4,975	.....	.....173,457	(1,653)	.....	.....(27,728)	.....	.....	.....	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	.....	.....	.....70,424	.....	.....347,344	6,555	.....	.....(47,782)	.....	.....	.....	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	.....	.....	.....55,986	.....	.....274,485	6,277	.....	.....(37,890)	.....	.....	.....	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	.....	.....	.....42,565	.....	.....208,579	4,451	.....	.....(28,739)	.....	.....	.....	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	.....	.....	.....70,755	.....	.....347,746	5,261	.....	.....(47,651)	.....	.....	.....	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	.....	.....	.....36,912	.....	.....179,843	4,266	.....	.....(24,797)	.....	.....	.....	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	.....	.....	.....117,479	.....	.....568,828	14,668	.....	.....(78,342)	.....	.....	.....	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	.....	.....	.....41,549	.....	.....199,095	6,955	.....	.....(27,641)	.....	.....	.....	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	.....	.....	.....62,195	.....	.....300,734	6,751	.....	.....(41,273)	.....	.....	.....	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	.....	.....	.....88,556	.....	.....430,056	6,330	.....	.....(58,623)	.....	.....	.....	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	.....	.....	.....6,495	.....	.....287,143	(10,070)	.....	.....(45,483)	.....	.....	.....	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	.....	.....	.....87,973	.....	.....426,608	6,133	.....	.....(58,096)	.....	.....	.....	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	.....	.....	.....5,047	.....	.....216,971	(5,209)	.....	.....(34,460)	.....	.....	.....	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	.....	.....	.....1,726	.....	.....74,525	(3,251)	.....	.....(11,785)	.....	.....	.....	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	.....	.....	.....4,330	.....	.....178,190	(7,322)	.....	.....(28,155)	.....	.....	.....	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	.....	.....	.....2,196	.....	.....89,454	(1,438)	.....	.....(14,282)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.51

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/16/2021....	16,511	4,646,497	281.42.....	113,265	.....	.....	.....7,186	.....	.....269,944	(7,663)	.....	.....(42,668)	.....	.....	.....	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	.....	.....	.....5,424	.....	.....199,764	(11,206)	.....	.....(31,521)	.....	.....	.....	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	.....	.....	.....2,670	.....	.....96,114	(2,754)	.....	.....(15,193)	.....	.....	.....	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	.....	.....	.....133	.....	.....3,875	419	.....	.....(1,913)	.....	.....	.....	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	.....	.....	.....2,468	.....	.....5,403	1,439	.....	.....(1,702)	.....	.....	.....	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	.....	.....	.....10,470	.....	.....26,190	4,087	.....	.....(7,102)	.....	.....	.....	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	.....	.....	.....3,859	.....	.....9,647	1,480	.....	.....(2,599)	.....	.....	.....	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	.....	.....	.....105,210	.....	.....249,820	48,015	.....	.....(70,680)	.....	.....	.....	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	.....	.....	.....83,941	.....	.....198,818	38,037	.....	.....(55,977)	.....	.....	.....	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	.....	.....	.....65,390	.....	.....159,717	26,604	.....	.....(43,498)	.....	.....	.....	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	.....	.....	.....185,406	.....	.....425,908	90,017	.....	.....(122,443)	.....	.....	.....	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	.....	.....	.....92,558	.....	.....217,400	42,170	.....	.....(61,125)	.....	.....	.....	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	.....	.....	.....7,300	.....	.....103,811	10,373	.....	.....(47,474)	.....	.....	.....	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	.....	.....	.....2,368	.....	.....25,978	5,431	.....	.....(15,398)	.....	.....	.....	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	.....	.....	.....4,235	.....	.....46,625	8,419	.....	.....(25,707)	.....	.....	.....	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	.....	.....	.....3,085	.....	.....34,683	5,663	.....	.....(18,319)	.....	.....	.....	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	.....	.....	.....2,783	.....	.....30,645	5,028	.....	.....(16,169)	.....	.....	.....	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	.....	.....	.....1,696	.....	.....17,098	3,351	.....	.....(9,654)	.....	.....	.....	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	.....	.....	.....2,163	.....	.....26,452	2,789	.....	.....(12,059)	.....	.....	.....	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	.....	.....	.....1,900	.....	.....5,084	620	.....	.....(1,344)	.....	.....	.....	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	.....	.....	.....313	.....	.....10,672	153	.....	.....(4,045)	.....	.....	.....	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	.....	.....	.....2,716	.....	.....28,442	4,018	.....	.....(13,670)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....4,173	.....	.....35,936	8,410	.....	.....(21,002)	.....	.....	.....	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	.....	.....	.....3,464	.....	.....22,944	8,394	.....	.....(16,807)	.....	.....	.....	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	.....	.....	.....3,685	.....	.....9,092	1,353	.....	.....(2,418)	.....	.....	.....	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	.....	.....	.....25,704	.....	.....56,428	13,688	.....	.....(16,856)	.....	.....	.....	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	.....	.....	.....161,955	.....	.....364,681	80,958	.....	.....(106,207)	.....	.....	.....	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	.....	.....	.....116,675	.....	.....267,461	54,762	.....	.....(75,962)	.....	.....	.....	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	.....	.....	.....158,946	.....	.....361,096	76,203	.....	.....(103,232)	.....	.....	.....	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	.....	.....	.....235,505	.....	.....518,490	121,124	.....	.....(151,861)	.....	.....	.....	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	.....	.....	.....113,359	.....	.....244,574	61,180	.....	.....(73,097)	.....	.....	.....	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	.....	.....	.....381	.....	.....10,288	(68)	.....	.....(3,695)	.....	.....	.....	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	.....	.....	.....401	.....	.....5,120	1,336	.....	.....(3,402)	.....	.....	.....	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	.....	.....	.....876	.....	.....15,930	(26)	.....	.....(5,667)	.....	.....	.....	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	.....	.....	.....360	.....	.....2,784	939	.....	.....(1,996)	.....	.....	.....	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	.....	.....	.....7,881	.....	.....76,487	16,467	.....	.....(43,713)	.....	.....	.....	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	.....	.....	.....4,292	.....	.....50,592	6,400	.....	.....(23,806)	.....	.....	.....	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	.....	.....	.....8,122	.....	.....75,867	15,867	.....	.....(42,446)	.....	.....	.....	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	.....	.....	.....5,424	.....	.....65,555	5,612	.....	.....(27,807)	.....	.....	.....	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	.....	.....	.....2,651	.....	.....93,475	(2,502)	.....	.....(14,725)	.....	.....	.....	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	.....	.....	.....102,812	.....	.....497,431	6,348	.....	.....(67,087)	.....	.....	.....	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	.....	.....	.....105,583	.....	.....510,899	5,025	.....	.....(68,730)	.....	.....	.....	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	.....	.....	.....61,190	.....	.....292,939	6,165	.....	.....(39,735)	.....	.....	.....	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	.....	.....	.....94,301	.....	.....455,529	1,972	.....	.....(60,946)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/28/2022....	44,217	12,495,166	282.59.....	393,085	.....	.....	.....153,249	.....	.....730,974	11,634	.....	.....(98,340)	.....	.....	.....	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	.....	.....	.....75,200	.....	.....358,823	4,522	.....	.....(48,142)	.....	.....	.....	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	.....	.....	.....88,528	.....	.....424,072	1,776	.....	.....(56,540)	.....	.....	.....	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	.....	.....	.....87,963	.....	.....419,639	3,191	.....	.....(56,047)	.....	.....	.....	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	.....	.....	.....70,377	.....	.....338,716	(3,692)	.....	.....(44,738)	.....	.....	.....	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	.....	.....	.....7,325	.....	.....240,272	(8,225)	.....	.....(37,618)	.....	.....	.....	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	.....	.....	.....8,022	.....	.....257,319	(5,922)	.....	.....(40,436)	.....	.....	.....	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	.....	.....	.....1,967	.....	.....63,256	(1,944)	.....	.....(9,910)	.....	.....	.....	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	.....	.....	.....2,056	.....	.....63,831	(2,046)	.....	.....(9,991)	.....	.....	.....	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	.....	.....	.....4,753	.....	.....137,599	(2,894)	.....	.....(21,559)	.....	.....	.....	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	.....	.....	.....3,187	.....	.....90,153	(943)	.....	.....(14,222)	.....	.....	.....	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	.....	.....	.....3,702	.....	.....104,268	(6,143)	.....	.....(16,249)	.....	.....	.....	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	.....	.....	.....12,203	.....	.....338,004	(10,529)	.....	.....(52,716)	.....	.....	.....	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	.....	.....	.....10,109	.....	.....88,729	16,799	.....	.....(49,131)	.....	.....	.....	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	.....	.....	.....15,912	.....	.....38,063	6,645	.....	.....(10,282)	.....	.....	.....	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	.....	.....	.....101,848	.....	.....238,461	45,547	.....	.....(65,825)	.....	.....	.....	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	.....	.....	.....167,150	.....	.....411,355	61,506	.....	.....(107,005)	.....	.....	.....	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	.....	.....	.....334,038	.....	.....813,974	125,586	.....	.....(212,340)	.....	.....	.....	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	.....	.....	.....82,753	.....	.....214,730	22,867	.....	.....(52,606)	.....	.....	.....	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	.....	.....	.....4,725	.....	.....48,440	5,924	.....	.....(22,963)	.....	.....	.....	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	.....	.....	.....6,552	.....	.....64,894	7,681	.....	.....(30,222)	.....	.....	.....	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			2,423		23,493	2,849		(10,987)				03.....

QE06.53

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QE06.54

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/01/2021....	2,012	779,585	387.51.....	20,218	.....	.....	.....1,706	.....	.....19,451	995	.....	.....(7,611)	.....	.....	.....	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	.....	.....	.....3,674	.....	.....42,772	1,596	.....	.....(16,124)	.....	.....	.....	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	.....	.....	.....3,777	.....	.....30,410	5,635	.....	.....(16,316)	.....	.....	.....	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	.....	.....	.....4,471	.....	.....39,775	5,604	.....	.....(19,314)	.....	.....	.....	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	.....	.....	.....4,697	.....	.....11,487	1,856	.....	.....(3,065)	.....	.....	.....	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	.....	.....	.....23,574	.....	.....146,275	(70,830)	.....	.....(15,305)	.....	.....	.....	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	.....	.....	.....2,948	.....	.....151,387	(86,160)	.....	.....(19,170)	.....	.....	.....	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	.....	.....	.....35,222	.....	.....212,019	(102,512)	.....	.....(22,131)	.....	.....	.....	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	.....	.....	.....44,407	.....	.....271,176	(131,345)	.....	.....(28,360)	.....	.....	.....	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	.....	.....	.....21,914	.....	.....135,920	(65,857)	.....	.....(14,229)	.....	.....	.....	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	.....	.....	.....27,754	.....	.....176,290	(86,489)	.....	.....(18,689)	.....	.....	.....	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	.....	.....	.....37,287	.....	.....227,127	(110,293)	.....	.....(23,814)	.....	.....	.....	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	.....	.....	.....26,183	.....	.....163,718	(79,439)	.....	.....(17,166)	.....	.....	.....	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	.....	.....	.....9,537	.....	.....57,524	(27,741)	.....	.....(5,994)	.....	.....	.....	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	.....	.....	.....26,023	.....	.....164,639	(80,350)	.....	.....(17,351)	.....	.....	.....	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	.....	.....	.....3,534	.....	.....149,935	(83,001)	.....	.....(18,211)	.....	.....	.....	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	.....	.....	.....33,820	.....	.....212,734	(103,363)	.....	.....(22,331)	.....	.....	.....	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	.....	.....	.....3,577	.....	.....119,320	(63,909)	.....	.....(13,953)	.....	.....	.....	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	.....	.....	.....28,593	.....	.....176,091	(86,385)	.....	.....(18,700)	.....	.....	.....	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	.....	.....	.....29,499	.....	.....178,206	(86,449)	.....	.....(18,664)	.....	.....	.....	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	.....	.....	.....290	.....	.....2,953	606	.....	.....(1,718)	.....	.....	.....	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			4,620		11,446	1,600		(2,950)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....132,395	.....	.....334,360	40,819	.....	.....(83,966)	.....	.....	.....	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	.....	.....	.....125,188	.....	.....288,674	55,500	.....	.....(79,209)	.....	.....	.....	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	.....	.....	.....236,684	.....	.....561,057	94,165	.....	.....(148,720)	.....	.....	.....	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	.....	.....	.....195,811	.....	.....455,005	83,505	.....	.....(123,039)	.....	.....	.....	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	.....	.....	.....250	.....	.....2,307	437	.....	.....(1,263)	.....	.....	.....	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	.....	.....	.....6,084	.....	.....52,702	8,468	.....	.....(26,372)	.....	.....	.....	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	.....	.....	.....8,786	.....	.....74,074	11,521	.....	.....(36,353)	.....	.....	.....	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	.....	.....	.....6,873	.....	.....60,313	7,973	.....	.....(28,012)	.....	.....	.....	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	.....	.....	.....6,161	.....	.....56,449	6,094	.....	.....(24,737)	.....	.....	.....	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	.....	.....	.....6,387	.....	.....55,998	6,830	.....	.....(25,274)	.....	.....	.....	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	.....	.....	.....4,217	.....	.....31,403	6,017	.....	.....(16,450)	.....	.....	.....	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	.....	.....	.....2,146	.....	.....5,912	423	.....	.....(1,421)	.....	.....	.....	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	.....	.....	.....370	.....	.....24,703	(71)	.....	.....(4,810)	.....	.....	.....	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	.....	.....	.....2,076	.....	.....37,447	2,048	.....	.....(7,361)	.....	.....	.....	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	.....	.....	.....179,334	.....	.....739,097	41,149	.....	.....(113,730)	.....	.....	.....	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	.....	.....	.....247,543	.....	.....1,002,680	75,492	.....	.....(156,622)	.....	.....	.....	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	.....	.....	.....85,701	.....	.....350,679	21,159	.....	.....(54,097)	.....	.....	.....	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	.....	.....	.....114,920	.....	.....470,805	26,800	.....	.....(72,374)	.....	.....	.....	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	.....	.....	.....117,230	.....	.....479,807	26,819	.....	.....(73,660)	.....	.....	.....	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	.....	.....	.....265,291	.....	.....1,070,056	74,166	.....	.....(165,546)	.....	.....	.....	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	.....	.....	.....140,972	.....	.....564,058	43,491	.....	.....(87,769)	.....	.....	.....	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	.....	.....	.....101,044	.....	.....400,319	34,303	.....	.....(62,765)	.....	.....	.....	03.....

QE06.55

SCHEDULE DB - PART A - SECTION 1

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

QE06.56

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/15/2022....	30,065	8,515,443	283.23.....	301,256	.....	.....	.....121,496	.....	.....483,600	38,190	.....	.....(75,300)	.....	.....	.....	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	.....	.....	.....8,038	.....	.....173,667	1,299	.....	.....(32,759)	.....	.....	.....	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	.....	.....	.....98,490	.....	.....388,178	34,082	.....	.....(60,903)	.....	.....	.....	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	.....	.....	.....5,458	.....	.....113,702	4,071	.....	.....(21,917)	.....	.....	.....	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	.....	.....	.....5,183	.....	.....108,664	1,131	.....	.....(20,509)	.....	.....	.....	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	.....	.....	.....5,230	.....	.....107,738	1,796	.....	.....(20,400)	.....	.....	.....	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	.....	.....	.....10,150	.....	.....205,019	7,708	.....	.....(39,591)	.....	.....	.....	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	.....	.....	.....15,637	.....	.....298,459	12,342	.....	.....(57,699)	.....	.....	.....	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	.....	.....	.....4,723	.....	.....87,816	4,487	.....	.....(17,194)	.....	.....	.....	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	.....	.....	.....4,775	.....	.....91,566	704	.....	.....(17,154)	.....	.....	.....	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	.....	.....	.....298	.....	.....2,532	825	.....	.....(1,731)	.....	.....	.....	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	.....	.....	.....132,547	.....	.....274,545	73,792	.....	.....(83,282)	.....	.....	.....	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	.....	.....	.....188,812	.....	.....382,430	109,189	.....	.....(117,823)	.....	.....	.....	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	.....	.....	.....190,863	.....	.....392,107	106,716	.....	.....(118,831)	.....	.....	.....	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	.....	.....	.....210,771	.....	.....424,318	121,770	.....	.....(130,329)	.....	.....	.....	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	.....	.....	.....160,921	.....	.....314,178	98,663	.....	.....(99,506)	.....	.....	.....	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	.....	.....	.....8,250	.....	.....60,898	13,356	.....	.....(32,183)	.....	.....	.....	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	.....	.....	.....3,422	.....	.....23,369	6,129	.....	.....(13,349)	.....	.....	.....	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	.....	.....	.....2,595	.....	.....15,230	5,070	.....	.....(9,708)	.....	.....	.....	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	.....	.....	.....2,735	.....	.....15,261	5,465	.....	.....(10,090)	.....	.....	.....	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	.....	.....	.....4,844	.....	.....30,687	8,396	.....	.....(17,635)	.....	.....	.....	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	.....	.....	.....6,149	.....	.....27,831	13,736	.....	.....(22,089)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/17/2021....	5,707	2,259,049	395.83.....	49,367	.....	.....	.....5,221	.....	.....23,302	11,580	.....	.....(18,513)	.....	.....	.....	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	.....	.....	.....6,723	.....	.....14,174	3,647	.....	.....(4,262)	.....	.....	.....	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	.....	.....	.....10,233	.....	.....165,831	12,576	.....	.....(36,158)	.....	.....	.....	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	.....	.....	.....152,292	.....	.....542,640	67,680	.....	.....(92,244)	.....	.....	.....	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	.....	.....	.....1,634	.....	.....5,272	1,121	.....	.....(991)	.....	.....	.....	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	.....	.....	.....11,268	.....	.....172,995	14,035	.....	.....(37,845)	.....	.....	.....	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	.....	.....	.....3,071	.....	.....44,251	4,943	.....	.....(10,187)	.....	.....	.....	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	.....	.....	.....4,204	.....	.....60,071	6,627	.....	.....(13,780)	.....	.....	.....	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	.....	.....	.....5,377	.....	.....81,242	6,199	.....	.....(17,624)	.....	.....	.....	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	.....	.....	.....299,637	.....	.....1,078,491	130,034	.....	.....(183,128)	.....	.....	.....	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	.....	.....	.....128,929	.....	.....458,144	60,714	.....	.....(78,622)	.....	.....	.....	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	.....	.....	.....144,215	.....	.....518,663	61,447	.....	.....(87,746)	.....	.....	.....	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	.....	.....	.....153,323	.....	.....543,739	71,426	.....	.....(93,076)	.....	.....	.....	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	.....	.....	.....450	.....	.....5,096	634	.....	.....(2,312)	.....	.....	.....	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	.....	.....	.....93,626	.....	.....161,327	68,271	.....	.....(57,612)	.....	.....	.....	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	.....	.....	.....193,450	.....	.....336,487	138,247	.....	.....(118,229)	.....	.....	.....	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	.....	.....	.....192,390	.....	.....332,584	138,343	.....	.....(117,318)	.....	.....	.....	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	.....	.....	.....8,906	.....	.....14,116	7,086	.....	.....(5,406)	.....	.....	.....	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	.....	.....	.....483,959	.....	.....800,091	366,104	.....	.....(293,135)	.....	.....	.....	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	.....	.....	.....26,776	.....	.....123,724	61,615	.....	.....(94,604)	.....	.....	.....	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	.....	.....	.....12,980	.....	.....52,073	30,853	.....	.....(44,138)	.....	.....	.....	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	.....	.....	.....8,537	.....	.....34,822	19,840	.....	.....(28,674)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.58

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....2,987	.....	.....10,275	7,418	.....	.....(9,911)	.....	.....	.....	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	.....	.....	.....13,557	.....	.....52,016	31,623	.....	.....(44,435)	.....	.....	.....	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	.....	.....	.....2,460	.....	.....6,930	6,495	.....	.....(8,062)	.....	.....	.....	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	.....	.....	.....9,647	.....	.....34,974	23,113	.....	.....(31,616)	.....	.....	.....	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	.....	.....	.....2,046	.....	.....3,427	1,548	.....	.....(1,260)	.....	.....	.....	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	.....	.....	.....160,996	.....	.....741,461	(168,073)	.....	.....(84,056)	.....	.....	.....	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	.....	.....	.....99,665	.....	.....458,144	(105,890)	.....	.....(51,737)	.....	.....	.....	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	.....	.....	.....172,611	.....	.....790,473	(212,210)	.....	.....(88,756)	.....	.....	.....	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	.....	.....	.....580	.....	.....10,326	(3,100)	.....	.....(1,056)	.....	.....	.....	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	.....	.....	.....10,754	.....	.....148,647	15,851	.....	.....(33,363)	.....	.....	.....	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	.....	.....	.....260,257	.....	.....918,040	124,532	.....	.....(155,962)	.....	.....	.....	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	.....	.....	.....298,030	.....	.....1,035,133	151,234	.....	.....(177,040)	.....	.....	.....	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	.....	.....	.....151,620	.....	.....524,696	77,562	.....	.....(89,869)	.....	.....	.....	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	.....	.....	.....174,161	.....	.....615,406	77,696	.....	.....(103,007)	.....	.....	.....	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	.....	.....	.....4,065	.....	.....53,696	6,647	.....	.....(12,469)	.....	.....	.....	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	.....	.....	.....8,203	.....	.....110,453	12,081	.....	.....(24,881)	.....	.....	.....	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	.....	.....	.....8,954	.....	.....124,848	10,467	.....	.....(26,860)	.....	.....	.....	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	.....	.....	.....7,249	.....	.....93,382	10,023	.....	.....(20,829)	.....	.....	.....	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	.....	.....	.....6,687	.....	.....83,557	9,859	.....	.....(19,017)	.....	.....	.....	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	.....	.....	.....359,938	.....	.....1,273,389	174,849	.....	.....(217,127)	.....	.....	.....	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	.....	.....	.....118,840	.....	.....426,505	51,722	.....	.....(71,529)	.....	.....	.....	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	.....	.....	.....185,962	.....	.....654,455	91,259	.....	.....(111,686)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....654	.....	.....6,389	783	.....	.....(2,834)	.....	.....	.....	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	.....	.....	.....3,916	.....	.....11,960	8,666	.....	.....(11,135)	.....	.....	.....	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	.....	.....	.....4,695	.....	.....7,953	3,554	.....	.....(2,930)	.....	.....	.....	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	.....	.....	.....149,925	.....	.....248,590	112,655	.....	.....(90,441)	.....	.....	.....	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	.....	.....	.....205,648	.....	.....355,710	145,176	.....	.....(123,236)	.....	.....	.....	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	.....	.....	.....113,285	.....	.....188,945	83,942	.....	.....(67,886)	.....	.....	.....	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	.....	.....	.....92,286	.....	.....146,351	72,557	.....	.....(55,304)	.....	.....	.....	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	.....	.....	.....145,259	.....	.....231,953	112,436	.....	.....(86,287)	.....	.....	.....	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	.....	.....	.....8,230	.....	.....26,170	19,777	.....	.....(25,826)	.....	.....	.....	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	.....	.....	.....3,984	.....	.....13,745	9,139	.....	.....(12,359)	.....	.....	.....	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	.....	.....	.....4,168	.....	.....16,522	8,794	.....	.....(12,785)	.....	.....	.....	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	.....	.....	.....7,188	.....	.....24,131	16,306	.....	.....(21,803)	.....	.....	.....	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	.....	.....	.....4,924	.....	.....15,390	11,393	.....	.....(14,771)	.....	.....	.....	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	.....	.....	.....3,637	.....	.....12,281	8,137	.....	.....(10,911)	.....	.....	.....	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	.....	.....	.....8,560	.....	.....30,319	18,051	.....	.....(24,858)	.....	.....	.....	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	.....	.....	.....3,322	.....	.....11,410	7,041	.....	.....(9,548)	.....	.....	.....	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	.....	.....	.....3,781	.....	.....43,239	6,255	.....	.....(10,643)	.....	.....	.....	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	.....	.....	.....196,944	.....	.....641,636	109,582	.....	.....(114,980)	.....	.....	.....	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	.....	.....	.....134,696	.....	.....441,390	72,301	.....	.....(78,468)	.....	.....	.....	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	.....	.....	.....5,583	.....	.....62,827	9,298	.....	.....(15,550)	.....	.....	.....	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	.....	.....	.....3,527	.....	.....42,057	4,904	.....	.....(9,822)	.....	.....	.....	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			13,591		144,495	22,988		(36,372)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....4,234	.....	.....47,201	6,143	.....	.....(11,221)	.....	.....	.....	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	.....	.....	.....5,151	.....	.....54,045	8,499	.....	.....(13,521)	.....	.....	.....	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	.....	.....	.....206,963	.....	.....688,252	108,169	.....	.....(122,138)	.....	.....	.....	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	.....	.....	.....251,046	.....	.....826,172	133,946	.....	.....(146,880)	.....	.....	.....	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	.....	.....	.....518	.....	.....1,378	1,568	.....	.....(1,888)	.....	.....	.....	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	.....	.....	.....9,423	.....	.....17,720	5,954	.....	.....(5,837)	.....	.....	.....	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	.....	.....	.....4,041	.....	.....7,436	2,544	.....	.....(2,423)	.....	.....	.....	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	.....	.....	.....193,389	.....	.....294,813	155,734	.....	.....(114,128)	.....	.....	.....	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	.....	.....	.....126,153	.....	.....184,569	105,842	.....	.....(74,447)	.....	.....	.....	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	.....	.....	.....128,580	.....	.....202,233	100,056	.....	.....(75,881)	.....	.....	.....	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	.....	.....	.....123,187	.....	.....183,853	100,824	.....	.....(72,230)	.....	.....	.....	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	.....	.....	.....124,783	.....	.....173,046	109,067	.....	.....(73,009)	.....	.....	.....	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	.....	.....	.....12,342	.....	.....16,561	11,044	.....	.....(7,191)	.....	.....	.....	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	.....	.....	.....307,293	.....	.....451,010	253,836	.....	.....(178,638)	.....	.....	.....	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	.....	.....	.....405	.....	.....1,351	1,043	.....	.....(1,348)	.....	.....	.....	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	.....	.....	.....3,183	.....	.....11,784	6,497	.....	.....(8,958)	.....	.....	.....	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	.....	.....	.....7,954	.....	.....26,638	16,951	.....	.....(22,158)	.....	.....	.....	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	.....	.....	.....9,675	.....	.....24,325	23,167	.....	.....(26,952)	.....	.....	.....	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	.....	.....	.....8,031	.....	.....18,418	19,253	.....	.....(21,706)	.....	.....	.....	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	.....	.....	.....5,470	.....	.....14,258	12,453	.....	.....(14,638)	.....	.....	.....	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	.....	.....	.....3,197	.....	.....9,909	6,709	.....	.....(8,473)	.....	.....	.....	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			7,404		17,680	17,070		(19,435)				03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....28,340	.....	.....99,508	(29,797)	.....	.....(16,474)	.....	.....	.....	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	.....	.....	.....79,737	.....	.....297,754	(95,852)	.....	.....(48,529)	.....	.....	.....	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	.....	.....	.....57,673	.....	.....211,655	(66,854)	.....	.....(34,559)	.....	.....	.....	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	.....	.....	.....33,406	.....	.....123,622	(39,004)	.....	.....(20,330)	.....	.....	.....	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	.....	.....	.....49,803	.....	.....188,586	(61,386)	.....	.....(30,791)	.....	.....	.....	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	.....	.....	.....33,352	.....	.....118,135	(35,934)	.....	.....(19,389)	.....	.....	.....	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	.....	.....	.....90,877	.....	.....328,090	(101,947)	.....	.....(53,631)	.....	.....	.....	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	.....	.....	.....73,924	.....	.....283,527	(94,212)	.....	.....(46,125)	.....	.....	.....	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	.....	.....	.....4,432	.....	.....70,796	(29,005)	.....	.....(14,755)	.....	.....	.....	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	.....	.....	.....31,597	.....	.....123,388	(42,429)	.....	.....(20,036)	.....	.....	.....	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	.....	.....	.....47,853	.....	.....181,748	(60,520)	.....	.....(29,385)	.....	.....	.....	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	.....	.....	.....30,810	.....	.....115,209	(36,858)	.....	.....(18,877)	.....	.....	.....	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	.....	.....	.....87,608	.....	.....319,963	(99,329)	.....	.....(52,847)	.....	.....	.....	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	.....	.....	.....89,845	.....	.....341,970	(112,976)	.....	.....(55,548)	.....	.....	.....	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	.....	.....	.....4,878	.....	.....18,177	(5,981)	.....	.....(2,923)	.....	.....	.....	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	.....	.....	.....48,125	.....	.....175,081	(55,309)	.....	.....(28,399)	.....	.....	.....	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	.....	.....	.....37,549	.....	.....142,300	(48,424)	.....	.....(22,851)	.....	.....	.....	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	.....	.....	.....36,518	.....	.....130,077	(39,646)	.....	.....(21,412)	.....	.....	.....	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	.....	.....	.....446	.....	.....4,951	(1,900)	.....	.....(1,172)	.....	.....	.....	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	.....	.....	.....26,957	.....	.....104,639	(36,533)	.....	.....(16,937)	.....	.....	.....	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	.....	.....	.....5,008	.....	.....109,256	(48,676)	.....	.....(22,788)	.....	.....	.....	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	.....	.....	.....5,608	.....	.....103,526	(48,073)	.....	.....(21,871)	.....	.....	.....	03.....

QE06.61

SCHEDULE DB - PART A - SECTION 1

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

QE06.62

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....4,135	.....	.....58,083	(23,659)	.....	.....(12,007)	.....	.....	.....	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	.....	.....	.....4,938	.....	.....85,056	(36,134)	.....	.....(17,510)	.....	.....	.....	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	.....	.....	.....7,488	.....	.....97,227	(39,805)	.....	.....(19,842)	.....	.....	.....	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	.....	.....	.....6,129	.....	.....106,044	(47,831)	.....	.....(22,015)	.....	.....	.....	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	.....	.....	.....4,934	.....	.....77,987	(31,967)	.....	.....(16,230)	.....	.....	.....	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	.....	.....	.....33,042	.....	.....126,185	(41,555)	.....	.....(20,568)	.....	.....	.....	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	.....	.....	.....1,143	.....	.....11,895	1,874	.....	.....(2,971)	.....	.....	.....	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	.....	.....	.....9,245	.....	.....87,820	17,595	.....	.....(24,032)	.....	.....	.....	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	.....	.....	.....15,616	.....	.....156,119	24,709	.....	.....(38,748)	.....	.....	.....	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	.....	.....	.....4,868	.....	.....49,069	7,368	.....	.....(11,971)	.....	.....	.....	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	.....	.....	.....3,528	.....	.....33,580	5,861	.....	.....(8,599)	.....	.....	.....	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	.....	.....	.....379,705	.....	.....1,224,215	213,720	.....	.....(218,856)	.....	.....	.....	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	.....	.....	.....180,887	.....	.....581,320	102,529	.....	.....(104,040)	.....	.....	.....	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	.....	.....	.....214,403	.....	.....693,135	117,443	.....	.....(123,057)	.....	.....	.....	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	.....	.....	.....223,996	.....	.....714,286	129,505	.....	.....(128,293)	.....	.....	.....	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	.....	.....	.....788	.....	.....2,649	2,001	.....	.....(2,594)	.....	.....	.....	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	.....	.....	.....146,997	.....	.....203,030	128,282	.....	.....(85,450)	.....	.....	.....	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	.....	.....	.....112,004	.....	.....155,223	96,837	.....	.....(64,558)	.....	.....	.....	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	.....	.....	.....22,812	.....	.....34,811	17,901	.....	.....(13,092)	.....	.....	.....	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	.....	.....	.....2,604	.....	.....3,025	2,542	.....	.....(1,492)	.....	.....	.....	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	.....	.....	.....259,234	.....	.....360,022	222,630	.....	.....(148,478)	.....	.....	.....	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	.....	.....	.....4,522	.....	.....9,434	10,769	.....	.....(11,755)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.63

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/14/2022....	4,961	1,995,556	402.23.....	39,988	.....	.....	.....5,823	.....	.....10,273	14,486	.....	.....(15,137)	.....	.....	.....	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	.....	.....	.....9,749	.....	.....24,369	21,921	.....	.....(25,343)	.....	.....	.....	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	.....	.....	.....3,633	.....	.....8,056	8,212	.....	.....(9,095)	.....	.....	.....	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	.....	.....	.....12,990	.....	.....30,623	28,542	.....	.....(32,232)	.....	.....	.....	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	.....	.....	.....5,204	.....	.....10,489	11,831	.....	.....(12,683)	.....	.....	.....	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	.....	.....	.....6,938	.....	.....11,150	5,263	.....	.....(4,095)	.....	.....	.....	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	.....	.....	.....213,991	.....	.....313,817	176,911	.....	.....(124,395)	.....	.....	.....	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	.....	.....	.....4,967	.....	.....69,738	3,120	.....	.....(12,056)	.....	.....	.....	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	.....	.....	.....138,947	.....	.....567,189	28,595	.....	.....(78,187)	.....	.....	.....	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	.....	.....	.....113,390	.....	.....468,205	14,105	.....	.....(63,675)	.....	.....	.....	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	.....	.....	.....5,637	.....	.....75,653	3,948	.....	.....(13,212)	.....	.....	.....	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	.....	.....	.....5,477	.....	.....74,784	2,914	.....	.....(12,727)	.....	.....	.....	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	.....	.....	.....946	.....	.....13,489	(236)	.....	.....(2,181)	.....	.....	.....	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	.....	.....	.....9,892	.....	.....137,236	2,047	.....	.....(22,596)	.....	.....	.....	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	.....	.....	.....14,427	.....	.....198,137	4,775	.....	.....(32,959)	.....	.....	.....	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	.....	.....	.....124,144	.....	.....505,626	28,811	.....	.....(70,151)	.....	.....	.....	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	.....	.....	.....84,260	.....	.....342,256	19,958	.....	.....(47,515)	.....	.....	.....	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	.....	.....	.....845	.....	.....4,087	1,758	.....	.....(3,023)	.....	.....	.....	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	.....	.....	.....8,439	.....	.....37,028	10,321	.....	.....(19,278)	.....	.....	.....	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	.....	.....	.....6,288	.....	.....10,817	4,370	.....	.....(3,636)	.....	.....	.....	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	.....	.....	.....5,453	.....	.....11,009	2,796	.....	.....(3,109)	.....	.....	.....	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	.....	.....	.....55,235	.....	.....96,720	36,900	.....	.....(31,475)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....131,581	.....	.....239,622	82,186	.....	.....(74,507)	.....	.....	.....	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	.....	.....	.....103,820	.....	.....195,652	60,905	.....	.....(58,665)	.....	.....	.....	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	.....	.....	.....18,965	.....	.....32,197	13,087	.....	.....(10,696)	.....	.....	.....	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	.....	.....	.....27,639	.....	.....49,542	17,586	.....	.....(15,554)	.....	.....	.....	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	.....	.....	.....477,619	.....	.....940,606	253,646	.....	.....(268,209)	.....	.....	.....	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	.....	.....	.....666	.....	.....2,211	1,320	.....	.....(1,886)	.....	.....	.....	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	.....	.....	.....10,865	.....	.....33,432	19,130	.....	.....(26,373)	.....	.....	.....	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	.....	.....	.....4,122	.....	.....13,606	6,964	.....	.....(10,003)	.....	.....	.....	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	.....	.....	.....2,952	.....	.....11,647	4,234	.....	.....(6,976)	.....	.....	.....	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	.....	.....	.....9,733	.....	.....36,776	14,337	.....	.....(22,811)	.....	.....	.....	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	.....	.....	.....6,699	.....	.....23,596	10,323	.....	.....(15,567)	.....	.....	.....	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	.....	.....	.....5,315	.....	.....20,714	7,458	.....	.....(12,244)	.....	.....	.....	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	.....	.....	.....2,744	.....	.....10,128	3,996	.....	.....(6,269)	.....	.....	.....	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	.....	.....	.....1,059	.....	.....14,295	1,451	.....	.....(2,949)	.....	.....	.....	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	.....	.....	.....5,281	.....	.....66,715	(124)	.....	.....(11,529)	.....	.....	.....	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	.....	.....	.....7,566	.....	.....94,348	1,323	.....	.....(16,385)	.....	.....	.....	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	.....	.....	.....6,062	.....	.....74,778	2,076	.....	.....(13,131)	.....	.....	.....	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	.....	.....	.....12,515	.....	.....148,442	5,768	.....	.....(26,272)	.....	.....	.....	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	.....	.....	.....4,563	.....	.....53,527	2,278	.....	.....(9,505)	.....	.....	.....	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	.....	.....	.....261,657	.....	.....1,026,828	42,641	.....	.....(146,763)	.....	.....	.....	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	.....	.....	.....111,638	.....	.....437,080	18,994	.....	.....(62,491)	.....	.....	.....	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	.....	.....	.....105,688	.....	.....414,598	14,876	.....	.....(59,036)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 23 JPMorgan 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	.....	.....	.....174,721	.....	.....683,698	25,717	.....	.....(97,399)	.....	.....	.....	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	.....	.....	.....135,426	.....	.....530,054	18,094	.....	.....(75,341)	.....	.....	.....	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	.....	.....	.....782	.....	.....10,688	746	.....	.....(2,031)	.....	.....	.....	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	.....	.....	.....253,819	.....	.....976,784	57,271	.....	.....(140,346)	.....	.....	.....	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	.....	.....	.....85,339	.....	.....328,774	17,955	.....	.....(47,090)	.....	.....	.....	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	.....	.....	.....117,284	.....	.....452,089	23,325	.....	.....(64,589)	.....	.....	.....	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	.....	.....	.....132,005	.....	.....504,626	31,101	.....	.....(72,549)	.....	.....	.....	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	.....	.....	.....839	.....	.....9,767	1,143	.....	.....(2,063)	.....	.....	.....	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	.....	.....	.....1,473	.....	.....16,451	1,956	.....	.....(3,467)	.....	.....	.....	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	.....	.....	.....579	.....	.....7,059	529	.....	.....(1,338)	.....	.....	.....	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	.....	.....	.....676	.....	.....8,448	486	.....	.....(1,550)	.....	.....	.....	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	.....	.....	.....1,101	.....	.....14,345	353	.....	.....(2,524)	.....	.....	.....	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	.....	.....	.....13,920	.....	.....178,246	1,076	.....	.....(30,886)	.....	.....	.....	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	.....	.....	.....5,632	.....	.....70,918	1,498	.....	.....(12,395)	.....	.....	.....	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	.....	.....	.....513	.....	.....885	1,258	.....	.....(1,332)	.....	.....	.....	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	.....	.....	.....18,298	.....	.....59,946	29,221	.....	.....(39,632)	.....	.....	.....	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	.....	.....	.....10,410	.....	.....32,005	17,342	.....	.....(22,545)	.....	.....	.....	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	.....	.....	.....6,083	.....	.....17,354	10,329	.....	.....(12,868)	.....	.....	.....	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	.....	.....	.....15,986	.....	.....45,952	26,818	.....	.....(33,560)	.....	.....	.....	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	.....	.....	.....7,253	.....	.....22,201	11,605	.....	.....(15,109)	.....	.....	.....	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	.....	.....	.....3,909	.....	.....7,051	2,533	.....	.....(2,308)	.....	.....	.....	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	.....	.....	.....15,759	.....	.....26,820	10,635	.....	.....(8,893)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....246,759	.....	.....431,830	158,182	.....	.....(138,407)	.....	.....	.....	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	.....	.....	.....262,468	.....	.....469,648	161,333	.....	.....(146,915)	.....	.....	.....	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	.....	.....	.....49,591	.....	.....93,248	27,447	.....	.....(27,703)	.....	.....	.....	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	.....	.....	.....609	.....	.....1,129	1,404	.....	.....(1,498)	.....	.....	.....	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	.....	.....	.....62,865	.....	.....119,672	...33,685	.....	.....(35,045)	.....	.....	.....	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	.....	.....	.....437,143	.....	.....792,447	...259,963	.....	.....(243,192)	.....	.....	.....	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	.....	.....	.....251,848	.....	.....410,654	...177,985	.....	.....(140,109)	.....	.....	.....	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	.....	.....	.....252,173	.....	.....400,257	...183,506	.....	.....(139,435)	.....	.....	.....	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	.....	.....	.....175,145	.....	.....284,674	...123,313	.....	.....(96,646)	.....	.....	.....	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	.....	.....	.....100,672	.....	.....163,805	...70,623	.....	.....(55,438)	.....	.....	.....	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	.....	.....	.....118,757	.....	.....204,748	...76,179	.....	.....(65,268)	.....	.....	.....	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	.....	.....	.....961	.....	.....4,112	...1,332	.....	.....(2,241)	.....	.....	.....	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	.....	.....	.....8,610	.....	.....34,209	...12,599	.....	.....(19,747)	.....	.....	.....	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	.....	.....	.....10,202	.....	.....43,589	...13,238	.....	.....(22,822)	.....	.....	.....	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	.....	.....	.....11,305	.....	.....50,510	...13,585	.....	.....(25,082)	.....	.....	.....	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	.....	.....	.....4,913	.....	.....19,656	...6,716	.....	.....(10,811)	.....	.....	.....	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	.....	.....	.....16,151	.....	.....59,178	...23,825	.....	.....(35,261)	.....	.....	.....	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	.....	.....	.....2,756	.....	.....10,538	...3,861	.....	.....(5,969)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/17/2023....	...13,907	...4,314,462	310.23.....	191,949	.....	.....	.....85,896	.....	.....200,529	... (15,173)	.....	.....(49,247)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/07/2023....	...12,609	...3,984,810	316.03.....	140,871	.....	.....	.....64,555	.....	.....134,450	... (1,451)	.....	.....(35,433)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/20/2023....	...8,390	...2,592,420	309.....	121,383	.....	.....	.....54,508	.....	.....128,764	... (11,045)	.....	.....(31,054)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/27/2023....	...8,175	...2,555,631	312.63.....	103,595	.....	.....	.....46,894	.....	.....104,526	... (5,256)	.....	.....(26,327)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....57,479	....	.....124,309	(4,214)	.....	.....(31,809)	.....	.....	.....	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	.....	.....	.....71,278	....	.....185,685	(26,701)	.....	.....(42,484)	.....	.....	.....	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	.....	.....	.....14,581	....	.....120,676	(30,817)	.....	.....(38,109)	.....	.....	.....	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	.....	.....	.....10,011	....	.....35,286	(443)	.....	.....(19,431)	.....	.....	.....	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	.....	.....	.....64,038	....	.....145,462	(9,601)	.....	.....(35,584)	.....	.....	.....	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	.....	.....	.....71,888	....	.....156,742	(5,231)	.....	.....(40,697)	.....	.....	.....	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	.....	.....	.....32,205	....	.....60,993	3,001	.....	.....(17,361)	.....	.....	.....	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	.....	.....	.....85,977	....	.....214,584	(25,305)	.....	.....(50,144)	.....	.....	.....	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	.....	.....	.....9,273	....	.....48,843	(6,862)	.....	.....(19,534)	.....	.....	.....	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	.....	.....	.....59,601	....	.....118,937	1,782	.....	.....(32,323)	.....	.....	.....	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	.....	.....	.....59,833	....	.....113,166	5,619	.....	.....(32,190)	.....	.....	.....	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	.....	.....	.....10,202	....	.....62,992	(10,211)	.....	.....(24,757)	.....	.....	.....	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	.....	.....	.....91,845	....	.....232,471	(30,769)	.....	.....(53,108)	.....	.....	.....	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	.....	.....	.....38,158	....	.....75,531	1,654	.....	.....(20,820)	.....	.....	.....	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	.....	.....	.....65,290	....	.....168,227	(23,406)	.....	.....(38,493)	.....	.....	.....	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	.....	.....	.....39,274	....	.....86,888	(4,078)	.....	.....(21,913)	.....	.....	.....	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	.....	.....	.....8,912	....	.....47,728	(6,146)	.....	.....(20,528)	.....	.....	.....	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	.....	.....	.....56,145	....	.....145,551	(20,053)	.....	.....(33,615)	.....	.....	.....	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	.....	.....	.....8,394	....	.....34,925	(2,482)	.....	.....(16,771)	.....	.....	.....	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	.....	.....	.....12,802	....	.....79,688	(14,805)	.....	.....(28,286)	.....	.....	.....	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	.....	.....	.....87,825	....	.....203,198	(15,381)	.....	.....(49,309)	.....	.....	.....	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	.....	.....	.....730	....	.....1,787	1,394	.....	.....(1,576)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 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	.....	.....	.....20,061	.....	.....45,565	35,819	.....	.....(38,935)	.....	.....	.....	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	.....	.....	.....3,112	.....	.....4,968	2,262	.....	.....(1,747)	.....	.....	.....	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	.....	.....	.....435,230	.....	.....633,531	343,411	.....	.....(237,458)	.....	.....	.....	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	.....	.....	.....147,622	.....	.....201,732	123,841	.....	.....(80,542)	.....	.....	.....	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	.....	.....	.....367,635	.....	.....533,049	289,797	.....	.....(199,371)	.....	.....	.....	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	.....	.....	.....254,791	.....	.....359,608	206,075	.....	.....(137,898)	.....	.....	.....	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	.....	.....	.....69,679	.....	.....106,588	51,490	.....	.....(37,638)	.....	.....	.....	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	.....	.....	.....119,616	.....	.....178,168	91,069	.....	.....(64,483)	.....	.....	.....	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	.....	.....	.....114,940	.....	.....171,317	87,283	.....	.....(61,838)	.....	.....	.....	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	.....	.....	.....230,265	.....	.....327,367	183,976	.....	.....(123,882)	.....	.....	.....	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	.....	.....	.....5,201	.....	.....13,842	9,114	.....	.....(10,709)	.....	.....	.....	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	.....	.....	.....102,208	.....	.....136,211	86,722	.....	.....(54,987)	.....	.....	.....	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	.....	.....	.....6,296	.....	.....14,972	11,557	.....	.....(12,862)	.....	.....	.....	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	.....	.....	.....33,039	.....	.....87,521	57,593	.....	.....(67,505)	.....	.....	.....	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	.....	.....	.....6,228	.....	.....16,222	10,707	.....	.....(12,445)	.....	.....	.....	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	.....	.....	.....11,468	.....	.....28,951	19,888	.....	.....(22,747)	.....	.....	.....	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	.....	.....	.....17,308	.....	.....51,767	26,932	.....	.....(34,082)	.....	.....	.....	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	.....	.....	.....2,244	.....	.....4,882	4,107	.....	.....(4,386)	.....	.....	.....	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	.....	.....	.....4,416	.....	.....8,458	8,423	.....	.....(8,570)	.....	.....	.....	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	.....	.....	.....2,748	.....	.....53,663	(4,103)	.....	.....(5,659)	.....	.....	.....	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	.....	.....	.....1,525	.....	.....27,076	(1,801)	.....	.....(2,839)	.....	.....	.....	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	.....	.....	.....4,838	.....	.....84,241	(8,219)	.....	.....(8,941)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 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	.....	.....	.....6,046	.....	.....104,297	(11,176)	.....	.....(11,174)	.....	.....	.....	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	.....	.....	.....77,250	.....	.....422,319	(34,015)	.....	.....(42,143)	.....	.....	.....	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	.....	.....	.....69,378	.....	.....378,565	(23,220)	.....	.....(37,624)	.....	.....	.....	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	.....	.....	.....46,550	.....	.....253,107	(12,062)	.....	.....(25,193)	.....	.....	.....	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	.....	.....	.....25,561	.....	.....138,951	(8,534)	.....	.....(13,806)	.....	.....	.....	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	.....	.....	.....73,260	.....	.....397,176	(20,223)	.....	.....(39,490)	.....	.....	.....	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	.....	.....	.....50,267	.....	.....272,239	(18,068)	.....	.....(27,041)	.....	.....	.....	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	.....	.....	.....2,981	.....	.....16,003	(514)	.....	.....(1,605)	.....	.....	.....	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	.....	.....	.....6,100	.....	.....117,858	(10,113)	.....	.....(12,462)	.....	.....	.....	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	.....	.....	.....80,510	.....	.....433,458	(22,101)	.....	.....(42,971)	.....	.....	.....	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	.....	.....	.....20,457	.....	.....110,164	(6,369)	.....	.....(10,898)	.....	.....	.....	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	.....	.....	.....22,680	.....	.....121,589	(5,647)	.....	.....(12,057)	.....	.....	.....	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	.....	.....	.....25,586	.....	.....137,182	(9,982)	.....	.....(13,575)	.....	.....	.....	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	.....	.....	.....3,636	.....	.....70,399	(5,130)	.....	.....(7,429)	.....	.....	.....	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	.....	.....	.....7,955	.....	.....148,885	(9,471)	.....	.....(15,662)	.....	.....	.....	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	.....	.....	.....7,318	.....	.....135,859	(10,351)	.....	.....(14,305)	.....	.....	.....	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	.....	.....	.....2,049	.....	.....37,863	(2,772)	.....	.....(3,975)	.....	.....	.....	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	.....	.....	.....2,435	.....	.....43,463	(1,606)	.....	.....(4,724)	.....	.....	.....	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	.....	.....	.....4,249	.....	.....76,247	(4,609)	.....	.....(8,016)	.....	.....	.....	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	.....	.....	.....1,565	.....	.....27,397	(1,194)	.....	.....(2,932)	.....	.....	.....	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	.....	.....	.....807	.....	.....3,432	765	.....	.....(1,686)	.....	.....	.....	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			2,768		6,406	895		(1,500)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/17/2023....	...32,071	12,734,519	397.07.....	295,697	.....	.....	.....137,737	.....	.....291,436	60,280	.....	.....(74,098)	.....	.....	.....	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	.....	.....	.....223,500	.....	.....480,918	91,834	.....	.....(119,285)	.....	.....	.....	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	.....	.....	.....63,516	.....	.....136,653	26,013	.....	.....(33,832)	.....	.....	.....	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	.....	.....	.....46,651	.....	.....101,120	18,588	.....	.....(24,800)	.....	.....	.....	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	.....	.....	.....328,909	.....	.....721,978	125,090	.....	.....(174,513)	.....	.....	.....	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	.....	.....	.....120,448	.....	.....288,290	30,376	.....	.....(63,907)	.....	.....	.....	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	.....	.....	.....96,586	.....	.....225,408	28,247	.....	.....(51,247)	.....	.....	.....	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	.....	.....	.....3,382	.....	.....15,098	2,613	.....	.....(6,565)	.....	.....	.....	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	.....	.....	.....4,861	.....	.....20,253	4,235	.....	.....(9,432)	.....	.....	.....	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	.....	.....	.....7,261	.....	.....30,031	6,099	.....	.....(13,700)	.....	.....	.....	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	.....	.....	.....6,367	.....	.....23,708	6,157	.....	.....(11,930)	.....	.....	.....	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	.....	.....	.....3,670	.....	.....14,307	3,307	.....	.....(6,830)	.....	.....	.....	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	.....	.....	.....9,143	.....	.....43,701	5,382	.....	.....(16,899)	.....	.....	.....	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	.....	.....	.....17,987	.....	.....106,848	2,332	.....	.....(33,245)	.....	.....	.....	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	.....	.....	.....5,580	.....	.....11,606	2,614	.....	.....(3,045)	.....	.....	.....	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	.....	.....	.....7,986	.....	.....59,791	(5,344)	.....	.....(14,759)	.....	.....	.....	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	.....	.....	.....99,523	.....	.....285,058	(10,804)	.....	.....(52,288)	.....	.....	.....	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	.....	.....	.....449,235	.....	.....1,220,711	12,922	.....	.....(235,569)	.....	.....	.....	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	.....	.....	.....299,819	.....	.....807,586	13,786	.....	.....(156,915)	.....	.....	.....	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	.....	.....	.....76,005	.....	.....199,020	8,009	.....	.....(39,779)	.....	.....	.....	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	.....	.....	.....16,663	.....	.....120,470	(9,388)	.....	.....(30,179)	.....	.....	.....	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			16,640		122,564	(11,387)		(29,937)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/02/2022....	6,047	2,333,549	385.9.....	53,093	.....	.....	.....11,162	.....	.....73,471	(2,657)	.....	.....(19,949)	.....	.....	.....	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	.....	.....	.....6,982	.....	.....43,042	(410)	.....	.....(12,399)	.....	.....	.....	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	.....	.....	.....6,608	.....	.....47,603	(4,232)	.....	.....(11,656)	.....	.....	.....	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	.....	.....	.....4,142	.....	.....8,961	1,750	.....	.....(2,241)	.....	.....	.....	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	.....	.....	.....457,503	.....	.....1,270,670	(7,266)	.....	.....(241,305)	.....	.....	.....	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	.....	.....	.....262,147	.....	.....730,532	(7,086)	.....	.....(138,000)	.....	.....	.....	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	.....	.....	.....211	.....	.....2,115	(476)	.....	.....(417)	.....	.....	.....	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	.....	.....	.....9,912	.....	.....132,580	(42,711)	.....	.....(16,795)	.....	.....	.....	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	.....	.....	.....8,362	.....	.....110,879	(35,195)	.....	.....(13,908)	.....	.....	.....	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	.....	.....	.....5,479	.....	.....71,353	(23,222)	.....	.....(9,059)	.....	.....	.....	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	.....	.....	.....1,578	.....	.....7,185	(1,371)	.....	.....(865)	.....	.....	.....	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	.....	.....	.....2,510	.....	.....11,801	(2,910)	.....	.....(1,332)	.....	.....	.....	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	.....	.....	.....7,425	.....	.....33,008	(6,318)	.....	.....(3,915)	.....	.....	.....	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	.....	.....	.....82,279	.....	.....379,093	(83,820)	.....	.....(43,288)	.....	.....	.....	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	.....	.....	.....242,223	.....	.....1,113,834	(247,409)	.....	.....(126,707)	.....	.....	.....	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	.....	.....	.....114,963	.....	.....527,925	(118,795)	.....	.....(59,907)	.....	.....	.....	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	.....	.....	.....14,154	.....	.....199,548	(53,528)	.....	.....(25,073)	.....	.....	.....	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	.....	.....	.....253,826	.....	.....1,153,581	(248,317)	.....	.....(132,015)	.....	.....	.....	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	.....	.....	.....291,577	.....	.....1,336,708	(303,804)	.....	.....(151,359)	.....	.....	.....	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	.....	.....	.....95,039	.....	.....439,738	(112,052)	.....	.....(49,337)	.....	.....	.....	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	.....	.....	.....612,554	.....	.....2,816,398	(752,843)	.....	.....(316,175)	.....	.....	.....	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			137,086		629,313	(167,445)		(70,623)				03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/04/2022....	8,286	3,195,342	385.65.....	34,717	.....	.....	.....7,467	.....	.....102,513	(26,510)	.....	.....(13,228)	.....	.....	.....	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	.....	.....	.....4,073	.....	.....56,219	(14,963)	.....	.....(7,077)	.....	.....	.....	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	.....	.....	.....2,114	.....	.....29,426	(8,081)	.....	.....(3,651)	.....	.....	.....	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	.....	.....	.....11,036	.....	.....150,533	(40,052)	.....	.....(18,933)	.....	.....	.....	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	.....	.....	.....2,403	.....	.....32,699	(8,767)	.....	.....(4,097)	.....	.....	.....	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	.....	.....	.....550	.....	.....7,496	(2,042)	.....	.....(931)	.....	.....	.....	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	.....	.....	.....40,933	.....	.....553,771	(173,873)	.....	.....(69,357)	.....	.....	.....	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	.....	.....	.....20,085	.....	.....83,545	(32,287)	.....	.....(10,568)	.....	.....	.....	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	.....	.....	.....66,652	.....	.....270,291	(106,217)	.....	.....(33,762)	.....	.....	.....	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	.....	.....	.....44,942	.....	.....184,729	(72,131)	.....	.....(23,022)	.....	.....	.....	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	.....	.....	.....56,924	.....	.....240,330	(94,467)	.....	.....(30,182)	.....	.....	.....	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	.....	.....	.....30,233	.....	.....126,319	(49,427)	.....	.....(15,815)	.....	.....	.....	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	.....	.....	.....62,273	.....	.....258,921	(101,724)	.....	.....(32,387)	.....	.....	.....	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	.....	.....	.....7,851	.....	.....98,592	(46,651)	.....	.....(14,570)	.....	.....	.....	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	.....	.....	.....36,611	.....	.....150,777	(59,355)	.....	.....(18,860)	.....	.....	.....	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	.....	.....	.....10,084	.....	.....122,973	(58,303)	.....	.....(18,097)	.....	.....	.....	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	.....	.....	.....47,742	.....	.....198,290	(77,463)	.....	.....(24,782)	.....	.....	.....	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	.....	.....	.....34,312	.....	.....143,363	(55,262)	.....	.....(18,590)	.....	.....	.....	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	.....	.....	.....8,465	.....	.....99,239	(46,788)	.....	.....(14,707)	.....	.....	.....	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	.....	.....	.....30,714	.....	.....127,561	(49,809)	.....	.....(15,944)	.....	.....	.....	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	.....	.....	.....37,345	.....	.....154,349	(59,234)	.....	.....(19,916)	.....	.....	.....	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			40,002		161,400	(64,260)		(20,492)				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

QE06.73

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....5,420	.....	.....58,870	(29,525)	.....	.....(10,128)	.....	.....	.....	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	.....	.....	.....19,246	.....	.....79,299	(30,377)	.....	.....(10,324)	.....	.....	.....	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	.....	.....	.....12,769	.....	.....140,409	(66,677)	.....	.....(20,732)	.....	.....	.....	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	.....	.....	.....40,427	.....	.....169,691	(66,579)	.....	.....(21,268)	.....	.....	.....	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	.....	.....	.....24,677	.....	.....100,558	(38,353)	.....	.....(13,344)	.....	.....	.....	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	.....	.....	.....64,879	.....	.....272,128	(106,378)	.....	.....(34,133)	.....	.....	.....	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	.....	.....	.....62,222	.....	.....254,438	(99,505)	.....	.....(31,695)	.....	.....	.....	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	.....	.....	.....23,153	.....	.....98,840	(38,499)	.....	.....(12,695)	.....	.....	.....	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	.....	.....	.....5,800	.....	.....66,197	(33,301)	.....	.....(11,384)	.....	.....	.....	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	.....	.....	.....46,793	.....	.....192,038	(75,579)	.....	.....(24,015)	.....	.....	.....	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	.....	.....	.....10,472	.....	.....111,998	(52,864)	.....	.....(16,415)	.....	.....	.....	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	.....	.....	.....42,307	.....	.....177,815	(70,049)	.....	.....(22,301)	.....	.....	.....	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	.....	.....	.....51,293	.....	.....222,888	(87,836)	.....	.....(28,357)	.....	.....	.....	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	.....	.....	.....43,939	.....	.....178,559	(69,751)	.....	.....(22,215)	.....	.....	.....	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	.....	.....	.....9,037	.....	.....124,595	(48,975)	.....	.....(14,330)	.....	.....	.....	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	.....	.....	.....14,814	.....	.....211,529	(80,451)	.....	.....(23,358)	.....	.....	.....	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	.....	.....	.....3,546	.....	.....49,187	(19,052)	.....	.....(5,561)	.....	.....	.....	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	.....	.....	.....2,337	.....	.....12,676	(3,606)	.....	.....(1,218)	.....	.....	.....	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	.....	.....	.....9,762	.....	.....52,109	(15,915)	.....	.....(5,040)	.....	.....	.....	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	.....	.....	.....379,136	.....	.....1,979,350	(631,492)	.....	.....(194,579)	.....	.....	.....	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	.....	.....	.....434,102	.....	.....2,263,545	(721,444)	.....	.....(222,368)	.....	.....	.....	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	.....	.....	.....315,011	.....	.....1,627,012	(528,561)	.....	.....(161,363)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....553,083	.....	...2,820,331	(928,432)	.....	.....(281,728)	.....	.....	.....	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	.....	.....	.....139,002	.....	...709,222	(232,940)	.....	.....(70,671)	.....	.....	.....	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	.....	.....	.....1,036	.....	...18,260	(5,514)	.....	.....(1,848)	.....	.....	.....	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	.....	.....	.....244,755	.....	...1,235,910	(410,367)	.....	.....(124,206)	.....	.....	.....	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	.....	.....	.....506,007	.....	...2,589,994	(840,419)	.....	.....(256,309)	.....	.....	.....	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	.....	.....	.....280,629	.....	...1,442,999	(462,548)	.....	.....(141,882)	.....	.....	.....	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	.....	.....	.....503	.....	...9,007	(2,807)	.....	.....(891)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/08/2022....	386	150,385	389.72.....	996	.....	.....	.....221	.....	...3,614	(1,070)	.....	.....(381)	.....	.....	.....	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	.....	.....	.....17,611	.....	...278,297	(99,436)	.....	.....(28,938)	.....	.....	.....	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	.....	.....	.....4,552	.....	...71,050	(25,572)	.....	.....(7,436)	.....	.....	.....	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	.....	.....	.....5,792	.....	...86,662	(32,409)	.....	.....(9,404)	.....	.....	.....	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	.....	.....	.....29,635	.....	...429,875	(165,127)	.....	.....(48,119)	.....	.....	.....	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	.....	.....	.....7,562	.....	...108,293	(41,519)	.....	.....(12,064)	.....	.....	.....	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	.....	.....	.....4,317	.....	...139,788	(30,622)	.....	.....(7,849)	.....	.....	.....	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	.....	.....	.....6,164	.....	...124,545	(39,372)	.....	.....(10,189)	.....	.....	.....	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	.....	.....	.....11,581	.....	...216,317	(71,830)	.....	.....(19,031)	.....	.....	.....	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	.....	.....	.....17,172	.....	...311,535	(104,631)	.....	.....(27,881)	.....	.....	.....	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	.....	.....	.....29,924	.....	...541,836	(180,178)	.....	.....(47,732)	.....	.....	.....	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	.....	.....	.....12,378	.....	...226,467	(74,277)	.....	.....(19,515)	.....	.....	.....	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	.....	.....	.....4,271	.....	...90,033	(26,397)	.....	.....(6,695)	.....	.....	.....	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	.....	.....	.....14,814	.....	...312,730	(90,051)	.....	.....(22,700)	.....	.....	.....	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	.....	.....	.....6,781	.....	...140,340	(40,922)	.....	.....(10,332)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.75

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 23 JPMorgan 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	.....	.....	.....44,796	.....	.....366,306	(86,006)	.....	.....(23,750)	.....	.....	.....	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	.....	.....	.....27,490	.....	.....226,348	(52,408)	.....	.....(14,546)	.....	.....	.....	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	.....	.....	.....3,965	.....	.....127,744	(27,830)	.....	.....(7,164)	.....	.....	.....	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	.....	.....	.....24,434	.....	.....196,835	(46,829)	.....	.....(12,880)	.....	.....	.....	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	.....	.....	.....23,600	.....	.....191,888	(44,863)	.....	.....(12,417)	.....	.....	.....	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	.....	.....	.....29,155	.....	.....231,369	(55,748)	.....	.....(15,251)	.....	.....	.....	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	.....	.....	.....18,592	.....	.....151,130	(34,848)	.....	.....(9,688)	.....	.....	.....	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	.....	.....	.....19,460	.....	.....151,979	(36,990)	.....	.....(10,101)	.....	.....	.....	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	.....	.....	.....47,492	.....	.....312,191	(91,052)	.....	.....(24,511)	.....	.....	.....	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	.....	.....	.....61,050	.....	.....395,215	(116,087)	.....	.....(31,330)	.....	.....	.....	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	.....	.....	.....70,373	.....	.....452,114	(132,980)	.....	.....(35,844)	.....	.....	.....	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	.....	.....	.....53,810	.....	.....339,374	(100,704)	.....	.....(27,257)	.....	.....	.....	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	.....	.....	.....26,910	.....	.....174,149	(50,543)	.....	.....(13,606)	.....	.....	.....	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	.....	.....	.....2,921	.....	.....86,191	(20,744)	.....	.....(5,242)	.....	.....	.....	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	.....	.....	.....43,160	.....	.....303,217	(80,993)	.....	.....(21,659)	.....	.....	.....	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	.....	.....	.....12,164	.....	.....83,602	(22,814)	.....	.....(6,093)	.....	.....	.....	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	.....	.....	.....4,003	.....	.....122,855	(27,735)	.....	.....(7,092)	.....	.....	.....	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	.....	.....	.....4,338	.....	.....128,974	(29,753)	.....	.....(7,538)	.....	.....	.....	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	.....	.....	.....3,318	.....	.....94,268	(22,663)	.....	.....(5,728)	.....	.....	.....	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	.....	.....	.....4,775	.....	.....130,826	(32,267)	.....	.....(8,141)	.....	.....	.....	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	.....	.....	.....6,708	.....	.....182,281	(45,008)	.....	.....(11,364)	.....	.....	.....	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			11,565		231,465	(73,968)		(19,235)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,413	.....	.....15,467	(5,356)	.....	.....(2,228)	.....	.....	.....	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	.....	.....	.....6,826	.....	.....28,633	(8,050)	.....	.....(3,451)	.....	.....	.....	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	.....	.....	.....119,884	.....	.....516,982	(131,114)	.....	.....(60,611)	.....	.....	.....	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	.....	.....	.....143,174	.....	.....619,087	(152,867)	.....	.....(72,386)	.....	.....	.....	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	.....	.....	.....286,770	.....	.....1,230,430	(313,491)	.....	.....(143,916)	.....	.....	.....	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	.....	.....	.....203,618	.....	.....872,108	(221,522)	.....	.....(101,998)	.....	.....	.....	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	.....	.....	.....492,285	.....	.....2,111,472	(524,706)	.....	.....(246,146)	.....	.....	.....	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	.....	.....	.....4,400	.....	.....50,564	(16,161)	.....	.....(6,859)	.....	.....	.....	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	.....	.....	.....27,403	.....	.....314,972	(100,596)	.....	.....(42,709)	.....	.....	.....	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	.....	.....	.....5,200	.....	.....59,943	(18,549)	.....	.....(7,968)	.....	.....	.....	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	.....	.....	.....19,735	.....	.....222,990	(70,872)	.....	.....(30,071)	.....	.....	.....	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	.....	.....	.....5,885	.....	.....68,705	(19,828)	.....	.....(8,916)	.....	.....	.....	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	.....	.....	.....6,934	.....	.....31,101	(7,429)	.....	.....(3,669)	.....	.....	.....	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	.....	.....	.....6,079	.....	.....27,218	(6,496)	.....	.....(3,210)	.....	.....	.....	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	.....	.....	.....5,076	.....	.....22,221	(5,416)	.....	.....(2,606)	.....	.....	.....	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	.....	.....	.....11,647	.....	.....147,107	(46,535)	.....	.....(17,550)	.....	.....	.....	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	.....	.....	.....367,579	.....	.....1,678,645	(464,576)	.....	.....(183,449)	.....	.....	.....	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	.....	.....	.....98,858	.....	.....453,405	(123,089)	.....	.....(49,336)	.....	.....	.....	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	.....	.....	.....139,900	.....	.....641,245	(174,484)	.....	.....(69,819)	.....	.....	.....	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	.....	.....	.....180,760	.....	.....816,431	(230,554)	.....	.....(89,556)	.....	.....	.....	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	.....	.....	.....127,966	.....	.....576,562	(163,346)	.....	.....(63,283)	.....	.....	.....	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			395,381		1,794,607	(491,685)		(195,177)				03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 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	.....	.....	.....3,304	.....	.....40,813	(13,312)	.....	.....(4,952)	.....	.....	.....	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	.....	.....	.....22,265	.....	.....259,862	(91,197)	.....	.....(33,364)	.....	.....	.....	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	.....	.....	.....15,524	.....	.....188,148	(63,080)	.....	.....(23,265)	.....	.....	.....	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	.....	.....	.....12,730	.....	.....150,345	(51,240)	.....	.....(18,767)	.....	.....	.....	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	.....	.....	.....44,803	.....	.....521,658	(179,567)	.....	.....(65,697)	.....	.....	.....	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	.....	.....	.....22,982	.....	.....270,753	(91,327)	.....	.....(33,518)	.....	.....	.....	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	.....	.....	.....4,534	.....	.....20,457	(5,983)	.....	.....(2,279)	.....	.....	.....	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	.....	.....	.....1,956	.....	.....8,939	(2,021)	.....	.....(978)	.....	.....	.....	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	.....	.....	.....8,372	.....	.....93,467	(28,785)	.....	.....(12,144)	.....	.....	.....	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	.....	.....	.....92,819	.....	.....398,598	(99,880)	.....	.....(45,818)	.....	.....	.....	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	.....	.....	.....372,323	.....	....1,590,337	(411,218)	.....	.....(183,785)	.....	.....	.....	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	.....	.....	.....78,080	.....	.....335,004	(84,092)	.....	.....(38,541)	.....	.....	.....	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	.....	.....	.....432,967	.....	....1,841,661	(476,042)	.....	.....(212,182)	.....	.....	.....	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	.....	.....	.....122,811	.....	.....521,325	(135,262)	.....	.....(60,078)	.....	.....	.....	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	.....	.....	.....285,417	.....	....1,212,485	(310,625)	.....	.....(139,372)	.....	.....	.....	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	.....	.....	.....429,078	.....	....1,819,255	(466,248)	.....	.....(209,146)	.....	.....	.....	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	.....	.....	.....50,475	.....	....215,396	(51,005)	.....	.....(24,559)	.....	.....	.....	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	.....	.....	.....8,496	.....	.....94,279	(29,110)	.....	.....(12,259)	.....	.....	.....	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	.....	.....	.....13,154	.....	.....141,214	(45,935)	.....	.....(18,980)	.....	.....	.....	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	.....	.....	.....17,792	.....	.....190,519	(62,269)	.....	.....(25,673)	.....	.....	.....	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	.....	.....	.....10,577	.....	.....111,419	(36,551)	.....	.....(15,024)	.....	.....	.....	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			16,518		172,491	(56,797)		(23,340)				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

QE06.78

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....21,677	.....	.....233,173	(72,959)	.....	.....(30,473)	.....	.....	.....	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	.....	.....	.....2,212	.....	.....23,926	(7,342)	.....	.....(3,095)	.....	.....	.....	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	.....	.....	.....3,976	.....	.....17,571	(4,646)	.....	.....(2,063)	.....	.....	.....	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	.....	.....	.....2,932	.....	.....31,242	(9,431)	.....	.....(4,060)	.....	.....	.....	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	.....	.....	.....7,706	.....	.....32,170	(8,660)	.....	.....(3,804)	.....	.....	.....	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	.....	.....	.....1,365	.....	.....5,648	(1,094)	.....	.....(660)	.....	.....	.....	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	.....	.....	.....105,011	.....	.....442,513	(104,658)	.....	.....(50,804)	.....	.....	.....	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	.....	.....	.....248,615	.....	.....1,035,957	(260,306)	.....	.....(119,424)	.....	.....	.....	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	.....	.....	.....237,999	.....	.....988,718	(250,930)	.....	.....(114,122)	.....	.....	.....	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	.....	.....	.....435,702	.....	.....1,813,023	(450,338)	.....	.....(208,552)	.....	.....	.....	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	.....	.....	.....324,189	.....	.....1,343,689	(338,187)	.....	.....(154,901)	.....	.....	.....	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	.....	.....	.....104,413	.....	.....435,765	(104,190)	.....	.....(49,891)	.....	.....	.....	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	.....	.....	.....15,595	.....	.....161,952	(51,127)	.....	.....(21,594)	.....	.....	.....	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	.....	.....	.....38,108	.....	.....390,625	(125,582)	.....	.....(52,765)	.....	.....	.....	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	.....	.....	.....15,904	.....	.....163,856	(51,344)	.....	.....(21,688)	.....	.....	.....	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	.....	.....	.....16,982	.....	.....167,302	(55,294)	.....	.....(23,045)	.....	.....	.....	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	.....	.....	.....18,378	.....	.....189,306	(58,496)	.....	.....(24,814)	.....	.....	.....	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	.....	.....	.....12,745	.....	.....131,039	(40,262)	.....	.....(17,123)	.....	.....	.....	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	.....	.....	.....2,055	.....	.....21,020	(6,446)	.....	.....(2,747)	.....	.....	.....	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	.....	.....	.....23,678	.....	.....238,377	(75,074)	.....	.....(31,653)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50...	05/04/2020....	04/26/2023....	9,122	2,786,135	305.44.....	91,474	.....	.....	.....48,224	.....	.....169,496	(58,025)	.....	.....(22,970)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50...	05/04/2020....	03/08/2023....	13,024	3,989,412	306.31.....	121,236	.....	.....	.....61,203	.....	.....230,089	(81,049)	.....	.....(31,884)	.....	.....	.....	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 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	.....	.....	.....102,569	.....	.....362,731	(125,632)	.....	.....(49,373)	.....	.....	.....	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	.....	.....	.....124,017	.....	.....455,338	(161,944)	.....	.....(63,157)	.....	.....	.....	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	.....	.....	.....76,888	.....	.....273,031	(94,710)	.....	.....(37,209)	.....	.....	.....	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	.....	.....	.....26,973	.....	.....241,372	(107,821)	.....	.....(41,322)	.....	.....	.....	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	.....	.....	.....138,304	.....	.....503,152	(176,562)	.....	.....(69,141)	.....	.....	.....	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	.....	.....	.....21,448	.....	.....184,012	(79,773)	.....	.....(30,147)	.....	.....	.....	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	.....	.....	.....26,103	.....	.....216,905	(93,172)	.....	.....(35,411)	.....	.....	.....	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	.....	.....	.....100,082	.....	.....367,347	(129,200)	.....	.....(50,590)	.....	.....	.....	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	.....	.....	.....20,844	.....	.....166,673	(71,539)	.....	.....(27,064)	.....	.....	.....	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	.....	.....	.....34,769	.....	.....120,577	(40,238)	.....	.....(16,417)	.....	.....	.....	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	.....	.....	.....4,001	.....	.....13,850	(4,796)	.....	.....(1,882)	.....	.....	.....	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	.....	.....	.....81,221	.....	.....300,889	(107,095)	.....	.....(41,755)	.....	.....	.....	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	.....	.....	.....32,255	.....	.....114,465	(38,695)	.....	.....(15,693)	.....	.....	.....	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	.....	.....	.....37,211	.....	.....129,775	(43,532)	.....	.....(17,661)	.....	.....	.....	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	.....	.....	.....167,316	.....	.....611,561	(214,705)	.....	.....(84,106)	.....	.....	.....	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	.....	.....	.....67,107	.....	.....241,604	(84,565)	.....	.....(33,123)	.....	.....	.....	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	.....	.....	.....19,033	.....	.....170,418	(74,271)	.....	.....(28,055)	.....	.....	.....	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	.....	.....	.....90,635	.....	.....328,084	(114,706)	.....	.....(44,980)	.....	.....	.....	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	.....	.....	.....71,011	.....	.....254,204	(88,499)	.....	.....(34,735)	.....	.....	.....	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	.....	.....	.....142,221	.....	.....513,120	(178,541)	.....	.....(70,197)	.....	.....	.....	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	.....	.....	.....81,914	.....	.....292,792	(101,371)	.....	.....(39,924)	.....	.....	.....	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	.....	.....	.....69,892	.....	.....254,260	(88,787)	.....	.....(34,875)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.80

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	05/04/2020....	03/25/2022....	10,767	3,233,782	300.33.....	98,948	.....	.....	.....25,169	.....	.....232,737	(103,274)	.....	.....(39,220)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	03/30/2022....	5,730	1,524,960	266.15.....	31,513	.....	.....	.....8,197	.....	.....181,114	(55,747)	.....	.....(12,418)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/18/2022....	8,029	2,127,660	264.99.....	48,416	.....	.....	.....13,551	.....	.....263,102	(82,828)	.....	.....(18,569)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/19/2022....	4,635	1,226,542	264.65.....	28,595	.....	.....	.....8,032	.....	.....153,440	(48,626)	.....	.....(10,951)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/20/2022....	3,885	1,032,149	265.7.....	22,453	.....	.....	.....6,330	.....	.....124,538	(38,595)	.....	.....(8,587)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/21/2022....	4,398	1,167,087	265.39.....	25,946	.....	.....	.....7,340	.....	.....142,344	(44,402)	.....	.....(9,908)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/22/2022....	5,138	1,351,028	262.96.....	35,296	.....	.....	.....10,021	.....	.....178,772	(58,516)	.....	.....(13,460)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/25/2022....	13,746	3,640,885	264.86.....	84,128	.....	.....	.....24,137	.....	.....452,228	(142,554)	.....	.....(31,950)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/27/2022....	7,061	1,870,306	264.89.....	43,282	.....	.....	.....12,504	.....	.....232,070	(73,035)	.....	.....(16,390)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/28/2022....	7,455	1,964,763	263.56.....	49,648	.....	.....	.....14,392	.....	.....254,921	(82,358)	.....	.....(18,776)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/29/2022....	7,155	1,874,895	262.03.....	52,305	.....	.....	.....15,213	.....	.....255,617	(84,924)	.....	.....(19,754)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	05/02/2022....	9,485	2,519,936	265.67.....	55,583	.....	.....	.....16,330	.....	.....304,374	(94,194)	.....	.....(20,903)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/01/2022....	7,535	2,003,202	265.86.....	42,346	.....	.....	.....11,105	.....	.....240,354	(74,426)	.....	.....(16,639)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	05/04/2022....	8,347	2,215,180	265.38.....	49,916	.....	.....	.....14,762	.....	.....270,273	(84,115)	.....	.....(18,721)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/03/2023....	8,755	2,273,684	259.7.....	94,905	.....	.....	.....49,107	.....	.....333,145	(100,310)	.....	.....(24,370)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/06/2023....	6,211	1,612,011	259.55.....	67,946	.....	.....	.....35,250	.....	.....237,235	(71,441)	.....	.....(17,398)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/10/2023....	8,343	2,174,973	260.69.....	86,852	.....	.....	.....45,215	.....	.....309,357	(91,891)	.....	.....(22,156)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/28/2023....	8,230	2,151,310	261.39.....	83,949	.....	.....	.....44,371	.....	.....299,532	(87,703)	.....	.....(21,060)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/04/2022....	6,731	1,775,271	263.76.....	43,278	.....	.....	.....11,487	.....	.....228,823	(74,104)	.....	.....(16,933)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/06/2022....	4,956	1,313,712	265.09.....	29,387	.....	.....	.....7,862	.....	.....161,896	(50,954)	.....	.....(11,465)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/08/2022....	6,509	1,710,129	262.72.....	44,849	.....	.....	.....12,092	.....	.....228,062	(75,264)	.....	.....(17,445)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/05/2020....	04/11/2022....	8,107	2,132,091	263.01.....	54,962			14,990		281,671	(92,401)		(21,288)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/13/2022....	4,078	1,087,014	266.54.....	22,186	.....	.....	.....6,096	.....	.....127,323	(38,770)	.....	.....(8,568)	.....	.....	.....	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	.....	.....	.....8,207	.....	.....155,271	(50,217)	.....	.....(11,475)	.....	.....	.....	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	.....	.....	.....8,718	.....	.....160,924	(52,663)	.....	.....(12,128)	.....	.....	.....	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	.....	.....	.....1,287	.....	.....13,839	(4,356)	.....	.....(1,886)	.....	.....	.....	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	.....	.....	.....45,124	.....	.....433,008	(135,313)	.....	.....(58,303)	.....	.....	.....	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	.....	.....	.....14,540	.....	.....137,978	(43,098)	.....	.....(18,521)	.....	.....	.....	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	.....	.....	.....10,479	.....	.....101,522	(30,447)	.....	.....(13,285)	.....	.....	.....	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	.....	.....	.....5,708	.....	.....24,171	(5,855)	.....	.....(2,831)	.....	.....	.....	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	.....	.....	.....12,371	.....	.....51,100	(12,376)	.....	.....(5,930)	.....	.....	.....	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	.....	.....	.....7,636	.....	.....31,634	(7,215)	.....	.....(3,655)	.....	.....	.....	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	.....	.....	.....612,996	.....	.....2,507,186	(619,787)	.....	.....(291,322)	.....	.....	.....	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	.....	.....	.....250,573	.....	.....1,021,510	(255,216)	.....	.....(118,873)	.....	.....	.....	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	.....	.....	.....167,249	.....	.....682,831	(167,892)	.....	.....(79,205)	.....	.....	.....	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	.....	.....	.....367,102	.....	.....1,499,458	(363,264)	.....	.....(173,548)	.....	.....	.....	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	.....	.....	.....980	.....	.....10,593	(3,111)	.....	.....(1,384)	.....	.....	.....	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	.....	.....	.....418,510	.....	.....1,699,553	(422,472)	.....	.....(197,506)	.....	.....	.....	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	.....	.....	.....57,345	.....	.....235,188	(53,376)	.....	.....(27,062)	.....	.....	.....	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	.....	.....	.....212,101	.....	.....861,758	(208,270)	.....	.....(99,403)	.....	.....	.....	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	.....	.....	.....234,590	.....	.....947,009	(235,301)	.....	.....(109,752)	.....	.....	.....	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	.....	.....	.....1,039	.....	.....10,816	(3,221)	.....	.....(1,418)	.....	.....	.....	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	.....	.....	.....63,119	.....	.....628,431	(194,703)	.....	.....(84,369)	.....	.....	.....	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			14,422		141,437	(44,029)		(18,996)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan 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	.....	.....	.....8,606	.....	.....81,169	(26,384)	.....	.....(11,282)	.....	.....	.....	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	.....	.....	.....6,869	.....	.....67,700	(20,641)	.....	.....(8,961)	.....	.....	.....	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	.....	.....	.....11,367	.....	.....113,069	(33,568)	.....	.....(14,757)	.....	.....	.....	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	.....	.....	.....2,845	.....	.....28,266	(8,325)	.....	.....(3,676)	.....	.....	.....	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	.....	.....	.....1,252	.....	.....12,259	(3,604)	.....	.....(1,708)	.....	.....	.....	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	.....	.....	.....5,668	.....	.....52,058	(14,025)	.....	.....(6,928)	.....	.....	.....	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	.....	.....	.....8,224	.....	.....70,159	(21,600)	.....	.....(10,009)	.....	.....	.....	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	.....	.....	.....40,478	.....	.....360,640	(104,010)	.....	.....(49,265)	.....	.....	.....	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	.....	.....	.....11,958	.....	.....103,858	(30,752)	.....	.....(14,362)	.....	.....	.....	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	.....	.....	.....8,468	.....	.....73,844	(21,562)	.....	.....(10,125)	.....	.....	.....	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	.....	.....	.....7,301	.....	.....29,436	(6,710)	.....	.....(3,558)	.....	.....	.....	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	.....	.....	.....368,975	.....	.....1,445,713	(332,780)	.....	.....(173,303)	.....	.....	.....	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	.....	.....	.....317,054	.....	.....1,234,252	(292,175)	.....	.....(148,660)	.....	.....	.....	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	.....	.....	.....19,759	.....	.....77,593	(17,176)	.....	.....(9,263)	.....	.....	.....	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	.....	.....	.....25,675	.....	.....100,895	(20,726)	.....	.....(12,038)	.....	.....	.....	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	.....	.....	.....10,652	.....	.....97,439	(28,714)	.....	.....(13,507)	.....	.....	.....	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	.....	.....	.....620,403	.....	.....2,419,008	(558,202)	.....	.....(289,398)	.....	.....	.....	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	.....	.....	.....261,328	.....	.....1,017,391	(233,777)	.....	.....(121,694)	.....	.....	.....	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	.....	.....	.....236,903	.....	.....922,897	(209,428)	.....	.....(110,130)	.....	.....	.....	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	.....	.....	.....291,831	.....	.....1,135,064	(256,960)	.....	.....(135,435)	.....	.....	.....	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	.....	.....	.....426,668	.....	.....1,652,276	(382,242)	.....	.....(197,674)	.....	.....	.....	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	.....	.....	.....8,227	.....	.....31,655	(5,705)	.....	.....(3,810)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 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	.....	.....	.....32,136	.....	.....125,182	(25,531)	.....	.....(14,889)	.....	.....	.....	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	.....	.....	.....267,629	.....	.....1,032,948	(237,536)	.....	.....(123,152)	.....	.....	.....	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	.....	.....	.....297,330	.....	....1,145,419	(264,517)	.....	.....(136,590)	.....	.....	.....	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	.....	.....	.....2,690	.....	.....25,374	(6,883)	.....	.....(3,396)	.....	.....	.....	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	.....	.....	.....683	.....	.....6,452	(1,657)	.....	.....(857)	.....	.....	.....	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	.....	.....	.....23,445	.....	.....212,554	(62,548)	.....	.....(29,456)	.....	.....	.....	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	.....	.....	.....13,172	.....	.....119,499	(35,088)	.....	.....(16,548)	.....	.....	.....	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	.....	.....	.....11,995	.....	.....108,216	(31,514)	.....	.....(14,864)	.....	.....	.....	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	.....	.....	.....16,740	.....	.....148,622	(44,130)	.....	.....(20,650)	.....	.....	.....	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	.....	.....	.....19,222	.....	.....172,967	(49,822)	.....	.....(23,606)	.....	.....	.....	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	.....	.....	.....184	.....	.....2,819	(633)	.....	.....(475)	.....	.....	.....	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	.....	.....	.....9,834	.....	.....82,319	(25,117)	.....	.....(11,906)	.....	.....	.....	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	.....	.....	.....1,828	.....	.....16,992	(5,331)	.....	.....(2,544)	.....	.....	.....	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	.....	.....	.....201	.....	.....2,185	(688)	.....	.....(332)	.....	.....	.....	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	.....	.....	.....126	.....	.....1,609	(363)	.....	.....(249)	.....	.....	.....	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	.....	.....	.....1,967	.....	.....17,647	(4,671)	.....	.....(2,425)	.....	.....	.....	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	.....	.....	.....16,964	.....	.....140,077	(38,981)	.....	.....(19,493)	.....	.....	.....	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	.....	.....	.....1,338	.....	.....11,333	(2,806)	.....	.....(1,532)	.....	.....	.....	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	.....	.....	.....6,322	.....	.....52,537	(14,083)	.....	.....(7,203)	.....	.....	.....	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	.....	.....	.....3,999	.....	.....31,448	(9,319)	.....	.....(4,557)	.....	.....	.....	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	.....	.....	.....445,372	.....	....1,671,216	(367,749)	.....	.....(203,039)	.....	.....	.....	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			315,401		1,183,040	(258,594)		(143,546)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....48,059	.....	.....181,027	(35,472)	.....	.....(21,874)	.....	.....	.....	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	.....	.....	.....228,483	.....	.....854,875	(184,752)	.....	.....(103,291)	.....	.....	.....	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	.....	.....	.....167,136	.....	.....623,200	(136,358)	.....	.....(75,431)	.....	.....	.....	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	.....	.....	.....5,856	.....	.....47,881	(14,494)	.....	.....(7,089)	.....	.....	.....	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	.....	.....	.....239,826	.....	.....894,794	(193,242)	.....	.....(108,059)	.....	.....	.....	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	.....	.....	.....421,302	.....	.....1,570,502	(336,908)	.....	.....(189,510)	.....	.....	.....	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	.....	.....	.....41,990	.....	.....156,843	(30,145)	.....	.....(18,887)	.....	.....	.....	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	.....	.....	.....11,516	.....	.....96,508	(27,437)	.....	.....(13,638)	.....	.....	.....	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	.....	.....	.....5,548	.....	.....46,621	(13,093)	.....	.....(6,542)	.....	.....	.....	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	.....	.....	.....3,491	.....	.....30,159	(7,703)	.....	.....(4,098)	.....	.....	.....	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	.....	.....	.....49,939	.....	.....417,363	(117,443)	.....	.....(58,628)	.....	.....	.....	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	.....	.....	.....21,782	.....	.....181,541	(51,337)	.....	.....(25,573)	.....	.....	.....	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	.....	.....	.....13,222	.....	.....108,709	(30,945)	.....	.....(15,325)	.....	.....	.....	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	.....	.....	.....8,808	.....	.....72,473	(20,486)	.....	.....(10,164)	.....	.....	.....	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	.....	.....	.....7,941	.....	.....124,932	(40,247)	.....	.....(9,969)	.....	.....	.....	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	.....	.....	.....18,519	.....	.....291,581	(90,747)	.....	.....(21,832)	.....	.....	.....	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	.....	.....	.....14,383	.....	.....233,291	(71,114)	.....	.....(16,883)	.....	.....	.....	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	.....	.....	.....20,691	.....	.....332,515	(101,332)	.....	.....(23,975)	.....	.....	.....	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	.....	.....	.....7,186	.....	.....126,270	(36,206)	.....	.....(8,290)	.....	.....	.....	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	.....	.....	.....5,578	.....	.....97,077	(27,912)	.....	.....(6,408)	.....	.....	.....	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	.....	.....	.....5,814	.....	.....97,505	(28,636)	.....	.....(6,652)	.....	.....	.....	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	.....	.....	.....22,639	.....	.....360,676	(109,077)	.....	.....(25,792)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 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	.....	.....	.....17,882	.....	.....280,763	(85,140)	.....	.....(20,034)	.....	.....	.....	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	.....	.....	.....3,298	.....	.....45,772	(14,834)	.....	.....(3,680)	.....	.....	.....	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	.....	.....	.....7,852	.....	.....121,446	(36,956)	.....	.....(8,724)	.....	.....	.....	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	.....	.....	.....6,581	.....	.....104,610	(33,403)	.....	.....(8,224)	.....	.....	.....	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	.....	.....	.....12,430	.....	.....187,075	(57,616)	.....	.....(13,755)	.....	.....	.....	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	.....	.....	.....10,079	.....	.....124,278	(42,354)	.....	.....(11,155)	.....	.....	.....	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	.....	.....	.....19,979	.....	.....289,800	(90,711)	.....	.....(21,842)	.....	.....	.....	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	.....	.....	.....6,390	.....	.....96,102	(29,368)	.....	.....(6,959)	.....	.....	.....	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	.....	.....	.....16,191	.....	.....244,931	(74,231)	.....	.....(17,489)	.....	.....	.....	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	.....	.....	.....31,040	.....	.....430,934	(136,726)	.....	.....(33,394)	.....	.....	.....	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	.....	.....	.....14,646	.....	.....94,447	(26,577)	.....	.....(6,779)	.....	.....	.....	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	.....	.....	.....20,483	.....	.....137,643	(37,467)	.....	.....(9,448)	.....	.....	.....	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	.....	.....	.....17,618	.....	.....111,264	(31,473)	.....	.....(8,044)	.....	.....	.....	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	.....	.....	.....14,931	.....	.....95,400	(26,040)	.....	.....(6,562)	.....	.....	.....	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	.....	.....	.....21,202	.....	.....345,353	(108,126)	.....	.....(26,133)	.....	.....	.....	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	.....	.....	.....9,067	.....	.....152,104	(46,704)	.....	.....(11,125)	.....	.....	.....	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	.....	.....	.....3,829	.....	.....67,677	(20,037)	.....	.....(4,677)	.....	.....	.....	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	.....	.....	.....12,133	.....	.....203,411	(62,108)	.....	.....(14,752)	.....	.....	.....	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	.....	.....	.....6,487	.....	.....110,335	(33,289)	.....	.....(7,853)	.....	.....	.....	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	.....	.....	.....11,896	.....	.....196,399	(59,933)	.....	.....(14,208)	.....	.....	.....	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	.....	.....	.....4,453	.....	.....74,000	(22,421)	.....	.....(5,296)	.....	.....	.....	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	.....	.....	.....5,936	.....	.....50,219	(14,470)	.....	.....(7,186)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/09/2022....	1,969	723,940	367.65.....	21,660	.....	.....	.....7,520	.....	.....57,506	(16,549)	.....	.....(8,123)	.....	.....	.....	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	.....	.....	.....38,798	.....	.....301,071	(84,299)	.....	.....(41,740)	.....	.....	.....	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	.....	.....	.....7,837	.....	.....29,338	(5,656)	.....	.....(3,525)	.....	.....	.....	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	.....	.....	.....585,112	.....	.....2,173,316	(470,568)	.....	.....(261,415)	.....	.....	.....	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	.....	.....	.....255,969	.....	.....948,855	(206,278)	.....	.....(114,172)	.....	.....	.....	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	.....	.....	.....238,227	.....	.....883,866	(187,221)	.....	.....(106,085)	.....	.....	.....	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	.....	.....	.....286,045	.....	.....1,057,396	(229,508)	.....	.....(127,169)	.....	.....	.....	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	.....	.....	.....12,901	.....	.....47,809	(8,749)	.....	.....(5,734)	.....	.....	.....	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	.....	.....	.....383,391	.....	.....1,404,686	(313,698)	.....	.....(169,331)	.....	.....	.....	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	.....	.....	.....40,245	.....	.....328,129	(92,031)	.....	.....(45,848)	.....	.....	.....	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	.....	.....	.....252,448	.....	.....925,076	(205,007)	.....	.....(111,317)	.....	.....	.....	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	.....	.....	.....266,179	.....	.....976,474	(213,000)	.....	.....(117,180)	.....	.....	.....	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	.....	.....	.....321,556	.....	.....1,177,867	(257,002)	.....	.....(141,329)	.....	.....	.....	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	.....	.....	.....29,868	.....	.....109,911	(22,901)	.....	.....(13,128)	.....	.....	.....	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	.....	.....	.....24,258	.....	.....89,493	(17,724)	.....	.....(10,661)	.....	.....	.....	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	.....	.....	.....11,023	.....	.....90,497	(24,506)	.....	.....(12,350)	.....	.....	.....	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	.....	.....	.....15,516	.....	.....121,486	(35,312)	.....	.....(17,311)	.....	.....	.....	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	.....	.....	.....7,049	.....	.....56,871	(15,670)	.....	.....(7,832)	.....	.....	.....	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	.....	.....	.....47,622	.....	.....370,029	(107,394)	.....	.....(52,698)	.....	.....	.....	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	.....	.....	.....24,378	.....	.....187,818	(54,466)	.....	.....(26,650)	.....	.....	.....	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	.....	.....	.....11,768	.....	.....91,414	(26,017)	.....	.....(12,813)	.....	.....	.....	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			12,917		99,540	(28,504)		(14,009)				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

QE06.87

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 7H6GLXDRUGQFU57RNE97.	06/17/2020....	06/15/2022....	399	145,782	365.25.....	4,873	.....	.....	.....1,725	.....	.....12,589	(3,672)	.....	.....(1,830)	.....	.....	.....	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	.....	.....	.....98,697	.....	.....296,736	(83,481)	.....	.....(45,179)	.....	.....	.....	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	.....	.....	.....107,688	.....	.....330,301	(94,424)	.....	.....(50,746)	.....	.....	.....	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	.....	.....	.....167,854	.....	.....512,132	(148,065)	.....	.....(78,823)	.....	.....	.....	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	.....	.....	.....95,496	.....	.....281,283	(77,059)	.....	.....(42,498)	.....	.....	.....	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	.....	.....	.....96,234	.....	.....282,739	(77,955)	.....	.....(42,617)	.....	.....	.....	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	.....	.....	.....99,508	.....	.....302,926	(86,501)	.....	.....(46,407)	.....	.....	.....	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	.....	.....	.....142,200	.....	.....429,675	(121,241)	.....	.....(65,533)	.....	.....	.....	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	.....	.....	.....88,910	.....	.....274,498	(79,030)	.....	.....(42,336)	.....	.....	.....	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	.....	.....	.....24,883	.....	.....155,791	(57,936)	.....	.....(29,357)	.....	.....	.....	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	.....	.....	.....99,149	.....	.....300,719	(86,034)	.....	.....(46,083)	.....	.....	.....	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	.....	.....	.....133,845	.....	.....400,666	(113,126)	.....	.....(60,960)	.....	.....	.....	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	.....	.....	.....101,566	.....	.....308,009	(86,873)	.....	.....(47,046)	.....	.....	.....	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	.....	.....	.....95,365	.....	.....287,328	(80,970)	.....	.....(43,801)	.....	.....	.....	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	.....	.....	.....85,301	.....	.....251,981	(69,072)	.....	.....(38,148)	.....	.....	.....	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	.....	.....	.....133,694	.....	.....396,416	(108,854)	.....	.....(60,086)	.....	.....	.....	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	.....	.....	.....115,287	.....	.....343,250	(94,396)	.....	.....(52,158)	.....	.....	.....	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	.....	.....	.....46,467	.....	.....276,056	(102,193)	.....	.....(51,690)	.....	.....	.....	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	.....	.....	.....106,856	.....	.....318,703	(89,942)	.....	.....(48,425)	.....	.....	.....	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	.....	.....	.....29,468	.....	.....194,458	(73,448)	.....	.....(37,012)	.....	.....	.....	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	.....	.....	.....63,393	.....	.....183,635	(49,495)	.....	.....(27,580)	.....	.....	.....	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	.....	.....	.....31,032	.....	.....198,835	(74,846)	.....	.....(37,758)	.....	.....	.....	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)
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	.....	.....	.....71,574	.....	.....208,228	(56,625)	.....	.....(31,290)	.....	.....	.....	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	.....	.....	.....40,810	.....	.....248,101	(92,524)	.....	.....(46,733)	.....	.....	.....	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	.....	.....	.....61,328	.....	.....187,511	(53,430)	.....	.....(28,751)	.....	.....	.....	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	.....	.....	.....167,985	.....	.....515,312	(148,486)	.....	.....(79,295)	.....	.....	.....	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	.....	.....	.....62,307	.....	.....181,650	(48,960)	.....	.....(27,415)	.....	.....	.....	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	.....	.....	.....23,590	.....	.....132,095	(47,884)	.....	.....(24,351)	.....	.....	.....	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	.....	.....	.....47,233	.....	.....136,310	(36,573)	.....	.....(20,451)	.....	.....	.....	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	.....	.....	.....36,126	.....	.....206,315	(75,651)	.....	.....(38,309)	.....	.....	.....	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	.....	.....	.....5,982	.....	.....44,723	(12,097)	.....	.....(6,645)	.....	.....	.....	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	.....	.....	.....6,326	.....	.....45,607	(11,340)	.....	.....(6,445)	.....	.....	.....	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	.....	.....	.....23,406	.....	.....164,356	(43,361)	.....	.....(23,849)	.....	.....	.....	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	.....	.....	.....15,011	.....	.....52,905	(11,047)	.....	.....(6,672)	.....	.....	.....	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	.....	.....	.....248,557	.....	.....871,748	(172,713)	.....	.....(108,521)	.....	.....	.....	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	.....	.....	.....153,712	.....	.....539,193	(105,347)	.....	.....(67,003)	.....	.....	.....	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	.....	.....	.....382,661	.....	.....1,339,848	(263,308)	.....	.....(166,534)	.....	.....	.....	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	.....	.....	.....342,992	.....	.....1,199,084	(235,739)	.....	.....(149,030)	.....	.....	.....	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	.....	.....	.....68,265	.....	.....239,196	(45,553)	.....	.....(29,661)	.....	.....	.....	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	.....	.....	.....517,581	.....	.....1,805,346	(353,477)	.....	.....(223,808)	.....	.....	.....	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	.....	.....	.....25,953	.....	.....188,877	(50,859)	.....	.....(27,915)	.....	.....	.....	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	.....	.....	.....273,706	.....	.....952,403	(188,765)	.....	.....(118,165)	.....	.....	.....	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	.....	.....	.....301,481	.....	.....1,048,611	(206,768)	.....	.....(129,949)	.....	.....	.....	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	.....	.....	.....333,715	.....	.....1,162,110	(220,945)	.....	.....(143,614)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/23/2023....	52,316	19,398,899	370.8.....	722,489	.....	.....	.....418,353	.....	...1,451,946	(283,202)	.....	.....(179,751)	.....	.....	.....	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	.....	.....	.....54,039	.....	.....187,941	(35,662)	.....	.....(23,219)	.....	.....	.....	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	.....	.....	.....43,959	.....	.....152,561	(25,057)	.....	.....(18,888)	.....	.....	.....	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	.....	.....	.....15,217	.....	.....109,146	(29,495)	.....	.....(16,111)	.....	.....	.....	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	.....	.....	.....18,234	.....	.....130,886	(35,104)	.....	.....(19,230)	.....	.....	.....	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	.....	.....	.....14,304	.....	.....105,360	(26,688)	.....	.....(15,027)	.....	.....	.....	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	.....	.....	.....58,194	.....	.....417,637	(110,702)	.....	.....(60,900)	.....	.....	.....	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	.....	.....	.....23,091	.....	.....162,533	(43,774)	.....	.....(23,887)	.....	.....	.....	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	.....	.....	.....16,959	.....	.....118,185	(32,113)	.....	.....(17,476)	.....	.....	.....	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	.....	.....	.....25,694	.....	.....184,231	(47,347)	.....	.....(26,379)	.....	.....	.....	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	.....	.....	.....1,446	.....	.....10,436	(2,845)	.....	.....(1,655)	.....	.....	.....	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	.....	.....	.....11,404	.....	.....77,320	(19,367)	.....	.....(11,424)	.....	.....	.....	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	.....	.....	.....6,553	.....	.....43,047	(11,301)	.....	.....(6,540)	.....	.....	.....	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	.....	.....	.....63,724	.....	.....431,138	(107,585)	.....	.....(63,604)	.....	.....	.....	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	.....	.....	.....11,371	.....	.....74,920	(19,276)	.....	.....(11,186)	.....	.....	.....	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	.....	.....	.....19,681	.....	.....130,639	(33,031)	.....	.....(19,291)	.....	.....	.....	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	.....	.....	.....306,569	.....	.....1,039,022	(195,628)	.....	.....(131,682)	.....	.....	.....	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	.....	.....	.....153,251	.....	.....518,801	(97,215)	.....	.....(65,722)	.....	.....	.....	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	.....	.....	.....377,510	.....	.....1,279,237	(232,946)	.....	.....(161,644)	.....	.....	.....	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	.....	.....	.....510,370	.....	.....1,726,867	(312,472)	.....	.....(218,189)	.....	.....	.....	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	.....	.....	.....1,526	.....	.....11,159	(2,906)	.....	.....(1,705)	.....	.....	.....	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			53,874		182,516	(30,128)		(23,032)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/05/2023....	...22,360	8,329,312	372.51.....	297,388			174,998		590,171	(106,421)		(74,231)				03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/06/2023....	...48,315	17,962,387	371.78.....	658,044			387,475		1,304,314	(237,859)		(164,104)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/13/2022....	358	134,270	374.7.....	3,067			1,111		8,096	(1,958)		(1,188)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/15/2022....	912	347,962	381.7.....	5,652			2,057		15,087	(3,303)		(2,182)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/16/2022....	361	136,101	377.2.....	2,771			1,011		7,351	(1,714)		(1,068)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/24/2022....	...6,403	2,373,707	370.7.....	65,890			24,513		168,668	(42,680)		(25,111)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/27/2022....	...8,181	2,999,388	366.65.....	99,557			37,299		247,123	(65,460)		(37,784)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/28/2022....	...5,940	2,187,026	368.17.....	68,075			25,564		170,794	(44,441)		(25,799)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/29/2022....	...5,142	1,913,399	372.08.....	50,139			18,872		128,924	(31,989)		(18,976)				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			8,399		48,333	(11,046)		(7,973)				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			3,072		20,079	(4,418)		(3,321)				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			18,367		109,900	(23,412)		(17,621)				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			38,500		227,469	(49,706)		(36,805)				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			7,152		43,005	(8,643)		(6,812)				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			2,108		12,679	(2,456)		(2,001)				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			49,384		292,992	(61,859)		(46,880)				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			34,938		206,422	(43,079)		(32,824)				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			22,808		133,055	(28,751)		(21,354)				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			34,856		201,199	(44,266)		(32,523)				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			4,284		13,522	(1,858)		(1,851)				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			12,333		38,433	(6,293)		(5,273)				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			4,434		27,415	(6,225)		(4,559)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....336,788	.....	...1,048,944	(154,885)	.....	.....(142,404)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/07/2023....	...10,939	4,111,702	375.86.....	139,697	.....	.....	.....83,378	.....	...259,608	(35,013)	.....	.....(35,254)	.....	.....	.....	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	.....	.....	.....684,758	.....	...2,141,336	(311,591)	.....	.....(288,191)	.....	.....	.....	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	.....	.....	.....277,881	.....	...861,707	(124,371)	.....	.....(116,590)	.....	.....	.....	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	.....	.....	.....444,058	.....	...1,375,518	(198,235)	.....	.....(186,026)	.....	.....	.....	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	.....	.....	.....421,361	.....	...1,303,649	(187,996)	.....	.....(176,247)	.....	.....	.....	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	.....	.....	.....20,742	.....	...63,360	(6,826)	.....	.....(8,677)	.....	.....	.....	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	.....	.....	.....51,019	.....	...157,770	(21,499)	.....	.....(21,340)	.....	.....	.....	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	.....	.....	.....5,597	.....	...33,693	(7,982)	.....	.....(5,733)	.....	.....	.....	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	.....	.....	.....344,554	.....	...1,062,231	(150,207)	.....	.....(143,239)	.....	.....	.....	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	.....	.....	.....320,814	.....	...988,397	(139,475)	.....	.....(133,167)	.....	.....	.....	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	.....	.....	.....439,872	.....	...1,353,597	(193,121)	.....	.....(182,308)	.....	.....	.....	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	.....	.....	.....2,155	.....	...13,400	(2,977)	.....	.....(2,207)	.....	.....	.....	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	.....	.....	.....3,085	.....	...18,800	(4,297)	.....	.....(3,125)	.....	.....	.....	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	.....	.....	.....10,998	.....	...65,738	(14,628)	.....	.....(10,740)	.....	.....	.....	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	.....	.....	.....1,426	.....	...8,715	(1,762)	.....	.....(1,387)	.....	.....	.....	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	.....	.....	.....64,676	.....	...392,016	(82,812)	.....	.....(62,933)	.....	.....	.....	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	.....	.....	.....21,721	.....	...130,098	(27,948)	.....	.....(20,911)	.....	.....	.....	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	.....	.....	.....3,561	.....	...18,812	(3,547)	.....	.....(3,660)	.....	.....	.....	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	.....	.....	.....1,095	.....	...5,571	(911)	.....	.....(1,029)	.....	.....	.....	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	.....	.....	.....14,106	.....	...71,251	(11,573)	.....	.....(13,115)	.....	.....	.....	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	.....	.....	.....6,872	.....	...34,886	(4,822)	.....	.....(6,368)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 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	.....	.....	.....26,321	.....	.....132,627	(21,605)	.....	.....(24,388)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/22/2022....	5,391	2,018,259	374.4.....	59,728	.....	.....	.....24,560	.....	.....124,297	(19,368)	.....	.....(22,757)	.....	.....	.....	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	.....	.....	.....31,258	.....	.....155,904	(25,730)	.....	.....(28,671)	.....	.....	.....	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	.....	.....	.....20,930	.....	.....104,730	(16,475)	.....	.....(19,132)	.....	.....	.....	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	.....	.....	.....57,944	.....	.....289,895	(44,607)	.....	.....(52,792)	.....	.....	.....	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	.....	.....	.....3,450	.....	.....17,231	(2,315)	.....	.....(3,132)	.....	.....	.....	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	.....	.....	.....24,599	.....	.....122,681	(17,347)	.....	.....(22,262)	.....	.....	.....	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	.....	.....	.....9,874	.....	.....51,065	(9,545)	.....	.....(9,854)	.....	.....	.....	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	.....	.....	.....21,486	.....	.....107,043	(16,084)	.....	.....(19,445)	.....	.....	.....	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	.....	.....	.....21,251	.....	.....105,201	(15,646)	.....	.....(19,043)	.....	.....	.....	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	.....	.....	.....16,332	.....	.....80,329	(12,563)	.....	.....(14,588)	.....	.....	.....	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	.....	.....	.....31,397	.....	.....154,685	(22,792)	.....	.....(27,951)	.....	.....	.....	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	.....	.....	.....3,712	.....	.....10,305	(1,047)	.....	.....(1,553)	.....	.....	.....	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	.....	.....	.....498,086	.....	.....1,371,572	(117,858)	.....	.....(206,104)	.....	.....	.....	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	.....	.....	.....162,931	.....	.....447,102	(34,042)	.....	.....(67,419)	.....	.....	.....	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	.....	.....	.....383,726	.....	.....1,053,820	(95,713)	.....	.....(157,823)	.....	.....	.....	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	.....	.....	.....232,775	.....	.....638,182	(54,281)	.....	.....(95,593)	.....	.....	.....	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	.....	.....	.....1,950	.....	.....10,355	(1,561)	.....	.....(1,918)	.....	.....	.....	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	.....	.....	.....525,357	.....	.....1,435,285	(111,571)	.....	.....(215,424)	.....	.....	.....	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	.....	.....	.....544,160	.....	.....1,488,414	(124,631)	.....	.....(222,798)	.....	.....	.....	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	.....	.....	.....71,102	.....	.....194,036	(14,894)	.....	.....(29,112)	.....	.....	.....	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	.....	.....	.....85,973	.....	.....232,361	(13,777)	.....	.....(35,200)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 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	.....	.....	.....594,193	.....	...1,616,497	(121,879)	.....	.....(242,190)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/01/2023....	...33,359	...12,509,254	374.99.....	489,709	.....	.....	.....300,564	.....	...818,672	(66,631)	.....	.....(122,325)	.....	.....	.....	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	.....	.....	.....210,973	.....	...572,266	(41,706)	.....	.....(85,734)	.....	.....	.....	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	.....	.....	.....448,638	.....	...1,217,232	(92,121)	.....	.....(182,044)	.....	.....	.....	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	.....	.....	.....734	.....	...3,887	(536)	.....	.....(720)	.....	.....	.....	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	.....	.....	.....1,016	.....	...5,354	(774)	.....	.....(989)	.....	.....	.....	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	.....	.....	.....1,768	.....	...9,220	(1,344)	.....	.....(1,695)	.....	.....	.....	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	.....	.....	.....3,282	.....	...16,685	(2,901)	.....	.....(3,126)	.....	.....	.....	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	.....	.....	.....2,726	.....	...14,069	(2,182)	.....	.....(2,588)	.....	.....	.....	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	.....	.....	.....2,823	.....	...14,305	(2,496)	.....	.....(2,679)	.....	.....	.....	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	.....	.....	.....26,185	.....	...324,559	(84,723)	.....	.....(27,974)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/08/2022....	...6,739	...1,801,355	267.32.....	43,599	.....	.....	.....17,590	.....	...205,244	(52,639)	.....	.....(17,113)	.....	.....	.....	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	.....	.....	.....14,446	.....	...175,433	(43,467)	.....	.....(13,905)	.....	.....	.....	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	.....	.....	.....17,382	.....	...200,334	(51,064)	.....	.....(16,556)	.....	.....	.....	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	.....	.....	.....25,789	.....	...287,961	(74,731)	.....	.....(24,477)	.....	.....	.....	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	.....	.....	.....19,980	.....	...232,443	(58,426)	.....	.....(18,767)	.....	.....	.....	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	.....	.....	.....22,414	.....	...260,187	(65,189)	.....	.....(20,909)	.....	.....	.....	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	.....	.....	.....23,768	.....	...264,610	(67,885)	.....	.....(22,021)	.....	.....	.....	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	.....	.....	.....18,553	.....	...212,561	(53,158)	.....	.....(17,017)	.....	.....	.....	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	.....	.....	.....39,232	.....	...403,006	(107,100)	.....	.....(35,621)	.....	.....	.....	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	.....	.....	.....28,223	.....	...317,833	(79,722)	.....	.....(25,541)	.....	.....	.....	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	.....	.....	.....24,725	.....	...295,903	(78,421)	.....	.....(26,106)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020....	08/02/2022....	5,256	1,413,883	268.98.....	31,434	.....	.....	.....13,334	.....	.....151,533	(37,475)	.....	.....(11,908)	.....	.....	.....	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	.....	.....	.....11,548	.....	.....131,319	(32,279)	.....	.....(10,213)	.....	.....	.....	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	.....	.....	.....70,856	.....	.....820,979	(197,668)	.....	.....(62,059)	.....	.....	.....	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	.....	.....	.....11,169	.....	.....135,789	(31,373)	.....	.....(9,720)	.....	.....	.....	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	.....	.....	.....39,071	.....	.....208,700	(47,168)	.....	.....(16,518)	.....	.....	.....	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	.....	.....	.....11,326	.....	.....58,446	(13,195)	.....	.....(4,617)	.....	.....	.....	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	.....	.....	.....25,184	.....	.....286,941	(77,505)	.....	.....(26,185)	.....	.....	.....	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	.....	.....	.....14,628	.....	.....169,601	(45,160)	.....	.....(15,095)	.....	.....	.....	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	.....	.....	.....24,089	.....	.....271,137	(73,134)	.....	.....(24,671)	.....	.....	.....	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	.....	.....	.....15,446	.....	.....190,523	(48,292)	.....	.....(15,643)	.....	.....	.....	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	.....	.....	.....13,764	.....	.....171,549	(42,877)	.....	.....(13,784)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/05/2022....	10,748	2,860,254	266.11.....	74,701	.....	.....	.....29,945	.....	.....340,286	(89,255)	.....	.....(29,450)	.....	.....	.....	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	.....	.....	.....16,049	.....	.....187,549	(48,120)	.....	.....(15,669)	.....	.....	.....	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	.....	.....	.....1,800	.....	.....10,198	(2,279)	.....	.....(1,722)	.....	.....	.....	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	.....	.....	.....19,520	.....	.....107,430	(21,130)	.....	.....(16,941)	.....	.....	.....	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	.....	.....	.....12,547	.....	.....69,243	(13,326)	.....	.....(10,854)	.....	.....	.....	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	.....	.....	.....5,611	.....	.....31,046	(5,644)	.....	.....(4,839)	.....	.....	.....	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	.....	.....	.....41,282	.....	.....223,265	(45,471)	.....	.....(35,485)	.....	.....	.....	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	.....	.....	.....4,534	.....	.....13,652	(1,608)	.....	.....(1,848)	.....	.....	.....	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	.....	.....	.....5,696	.....	.....17,115	(2,520)	.....	.....(2,317)	.....	.....	.....	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	.....	.....	.....346,017	.....	.....1,035,462	(124,421)	.....	.....(139,288)	.....	.....	.....	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	.....	.....	.....170,932	.....	.....509,360	(55,218)	.....	.....(68,809)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 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	.....	.....	.....604,123	.....	....1,804,690	(223,586)	.....	.....(242,106)	.....	.....	.....	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	.....	.....	.....189,967	.....	....566,644	(68,860)	.....	.....(76,018)	.....	.....	.....	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	.....	.....	.....2,621	.....	....15,545	(2,938)	.....	.....(2,473)	.....	.....	.....	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	.....	.....	.....268,267	.....	....800,039	(99,783)	.....	.....(107,193)	.....	.....	.....	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	.....	.....	.....348,406	.....	....1,038,144	(130,946)	.....	.....(139,008)	.....	.....	.....	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	.....	.....	.....321,056	.....	....956,218	(122,745)	.....	.....(127,907)	.....	.....	.....	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	.....	.....	.....59,414	.....	....176,891	(23,477)	.....	.....(23,670)	.....	.....	.....	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	.....	.....	.....38,714	.....	....114,960	(13,347)	.....	.....(15,423)	.....	.....	.....	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	.....	.....	.....2,089	.....	....11,754	(2,603)	.....	.....(1,970)	.....	.....	.....	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	.....	.....	.....1,561	.....	....9,047	(1,751)	.....	.....(1,438)	.....	.....	.....	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	.....	.....	.....5,160	.....	....29,430	(5,668)	.....	.....(4,658)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/04/2022....	4,109	1,579,197	384.29.....	25,519	.....	.....	.....10,942	.....	....61,497	(10,493)	.....	.....(9,651)	.....	.....	.....	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	.....	.....	.....23,100	.....	....129,500	(24,498)	.....	.....(20,308)	.....	.....	.....	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	.....	.....	.....13,295	.....	....74,124	(14,484)	.....	.....(11,687)	.....	.....	.....	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	.....	.....	.....31,258	.....	....173,579	(33,178)	.....	.....(27,214)	.....	.....	.....	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	.....	.....	.....8,163	.....	....39,638	(7,407)	.....	.....(6,950)	.....	.....	.....	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	.....	.....	.....57,785	.....	....196,048	(29,088)	.....	.....(55,875)	.....	.....	.....	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	.....	.....	.....43,480	.....	....156,832	(26,192)	.....	.....(44,935)	.....	.....	.....	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	.....	.....	.....67,932	.....	....130,498	(3,116)	.....	.....(28,532)	.....	.....	.....	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	.....	.....	.....109,178	.....	....216,606	(11,176)	.....	.....(45,855)	.....	.....	.....	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	.....	.....	.....150,926	.....	....307,580	(20,533)	.....	.....(65,214)	.....	.....	.....	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	.....	.....	.....44,587	.....	....154,588	(23,686)	.....	.....(44,220)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 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	.....	.....	.....87,578	.....	.....171,228	(7,203)	.....	.....(36,387)	.....	.....	.....	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	.....	.....	.....23,201	.....	.....74,970	(9,581)	.....	.....(21,886)	.....	.....	.....	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	.....	.....	.....109,722	.....	.....217,693	(11,100)	.....	.....(46,155)	.....	.....	.....	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	.....	.....	.....101,918	.....	.....209,889	(14,782)	.....	.....(44,754)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/14/2023....	10,687	3,249,315	304.04.....	170,292	.....	.....	.....103,984	.....	.....212,694	(14,208)	.....	.....(45,293)	.....	.....	.....	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	.....	.....	.....171,408	.....	.....344,263	(20,156)	.....	.....(72,898)	.....	.....	.....	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	.....	.....	.....287,167	.....	.....580,656	(36,886)	.....	.....(122,710)	.....	.....	.....	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	.....	.....	.....156,054	.....	.....320,328	(22,154)	.....	.....(68,193)	.....	.....	.....	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	.....	.....	.....238,421	.....	.....475,282	(25,505)	.....	.....(100,765)	.....	.....	.....	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	.....	.....	.....117,367	.....	.....239,997	(17,456)	.....	.....(50,553)	.....	.....	.....	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	.....	.....	.....38,776	.....	.....135,675	(20,789)	.....	.....(39,028)	.....	.....	.....	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	.....	.....	.....164,882	.....	.....334,099	(21,232)	.....	.....(70,792)	.....	.....	.....	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	.....	.....	.....109,304	.....	.....226,030	(16,209)	.....	.....(48,312)	.....	.....	.....	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	.....	.....	.....153,848	.....	.....311,920	(21,050)	.....	.....(65,637)	.....	.....	.....	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	.....	.....	.....189,378	.....	.....373,513	(18,546)	.....	.....(78,804)	.....	.....	.....	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	.....	.....	.....139,796	.....	.....278,057	(15,607)	.....	.....(58,443)	.....	.....	.....	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	.....	.....	.....149,850	.....	.....297,307	(16,119)	.....	.....(62,549)	.....	.....	.....	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	.....	.....	.....110,949	.....	.....222,555	(12,899)	.....	.....(47,112)	.....	.....	.....	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	.....	.....	.....47,808	.....	.....160,757	(23,808)	.....	.....(45,575)	.....	.....	.....	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	.....	.....	.....44,428	.....	.....164,768	(26,157)	.....	.....(48,508)	.....	.....	.....	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	.....	.....	.....6,890	.....	.....35,512	(6,464)	.....	.....(6,218)	.....	.....	.....	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			18,928		93,898	(14,914)		(15,764)				03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/23/2022....	3,457	1,289,323	372.96.....	38,407	.....	.....	.....17,366	....	.....84,714	(14,784)	.....	.....(14,419)	.....	.....	.....	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	.....	.....	.....46,225	....	.....227,244	(37,605)	.....	.....(38,265)	.....	.....	.....	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	.....	.....	.....12,385	....	.....61,083	(9,598)	.....	.....(10,221)	.....	.....	.....	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	.....	.....	.....14,014	....	.....68,934	(10,845)	.....	.....(11,530)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/26/2022....	5,675	2,115,548	372.81.....	63,556	.....	.....	.....28,881	....	.....139,899	(24,441)	.....	.....(23,762)	.....	.....	.....	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	.....	.....	.....756,558	....	.....2,116,763	(217,295)	.....	.....(300,030)	.....	.....	.....	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	.....	.....	.....283,443	....	.....792,438	(82,310)	.....	.....(112,241)	.....	.....	.....	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	.....	.....	.....237,925	....	.....664,616	(67,495)	.....	.....(94,078)	.....	.....	.....	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	.....	.....	.....355,680	....	.....991,507	(94,412)	.....	.....(140,434)	.....	.....	.....	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	.....	.....	.....5,555	....	.....28,710	(4,202)	.....	.....(4,883)	.....	.....	.....	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	.....	.....	.....349,076	....	.....972,166	(92,372)	.....	.....(137,626)	.....	.....	.....	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	.....	.....	.....122,903	....	.....341,302	(29,183)	.....	.....(48,455)	.....	.....	.....	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	.....	.....	.....716,127	....	.....1,989,688	(189,112)	.....	.....(281,108)	.....	.....	.....	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	.....	.....	.....189,743	....	.....526,695	(49,015)	.....	.....(74,374)	.....	.....	.....	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	.....	.....	.....169,178	....	.....469,536	(45,610)	.....	.....(66,217)	.....	.....	.....	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	.....	.....	.....425,598	....	.....1,179,634	(112,147)	.....	.....(166,339)	.....	.....	.....	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	.....	.....	.....481,689	....	.....1,333,943	(127,468)	.....	.....(187,989)	.....	.....	.....	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	.....	.....	.....243,294	....	.....672,317	(58,821)	.....	.....(94,950)	.....	.....	.....	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	.....	.....	.....7,417	....	.....37,615	(6,741)	.....	.....(6,519)	.....	.....	.....	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	.....	.....	.....36,282	....	.....182,498	(31,387)	.....	.....(31,179)	.....	.....	.....	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	.....	.....	.....23,239	....	.....116,023	(19,921)	.....	.....(19,783)	.....	.....	.....	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			26,190		130,886	(22,120)		(22,225)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....11,840	.....	.....59,044	(9,934)	.....	.....(10,016)	.....	.....	.....	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	.....	.....	.....12,371	.....	.....62,006	(9,716)	.....	.....(10,432)	.....	.....	.....	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	.....	.....	.....61,373	.....	.....303,632	(52,107)	.....	.....(51,594)	.....	.....	.....	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	.....	.....	.....12,025	.....	.....60,325	(10,716)	.....	.....(10,138)	.....	.....	.....	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	.....	.....	.....28,681	.....	.....138,236	(23,973)	.....	.....(22,760)	.....	.....	.....	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	.....	.....	.....13,877	.....	.....66,903	(11,449)	.....	.....(10,981)	.....	.....	.....	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	.....	.....	.....21,469	.....	.....103,397	(17,567)	.....	.....(16,937)	.....	.....	.....	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	.....	.....	.....681,545	.....	.....1,904,381	(185,192)	.....	.....(264,794)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/29/2023....	32,731	12,359,858	377.62.....	411,428	.....	.....	.....266,016	.....	.....742,255	(71,228)	.....	.....(103,204)	.....	.....	.....	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	.....	.....	.....234,206	.....	.....653,650	(68,173)	.....	.....(90,733)	.....	.....	.....	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	.....	.....	.....326,822	.....	.....911,115	(90,823)	.....	.....(126,432)	.....	.....	.....	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	.....	.....	.....528,156	.....	.....1,469,593	(138,915)	.....	.....(204,026)	.....	.....	.....	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	.....	.....	.....514,399	.....	.....1,428,007	(145,007)	.....	.....(197,581)	.....	.....	.....	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	.....	.....	.....370,515	.....	.....1,027,784	(101,855)	.....	.....(142,114)	.....	.....	.....	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	.....	.....	.....5,963	.....	.....29,464	(5,222)	.....	.....(4,920)	.....	.....	.....	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	.....	.....	.....355,265	.....	.....984,484	(99,988)	.....	.....(136,071)	.....	.....	.....	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	.....	.....	.....584,844	.....	.....1,619,433	(159,224)	.....	.....(223,686)	.....	.....	.....	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	.....	.....	.....11,442	.....	.....57,221	(9,439)	.....	.....(9,412)	.....	.....	.....	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	.....	.....	.....28,751	.....	.....141,773	(24,373)	.....	.....(23,435)	.....	.....	.....	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	.....	.....	.....6,281	.....	.....30,422	(5,504)	.....	.....(5,104)	.....	.....	.....	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	.....	.....	.....45,463	.....	.....224,174	(37,654)	.....	.....(36,835)	.....	.....	.....	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			8,416		41,643	(6,427)		(6,778)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 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	.....	.....	.....41,802	.....	.....201,267	(36,286)	.....	.....(33,667)	.....	.....	.....	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	.....	.....	.....11,623	.....	.....56,594	(9,840)	.....	.....(9,362)	.....	.....	.....	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	.....	.....	.....2,928	.....	.....13,367	(2,340)	.....	.....(2,271)	.....	.....	.....	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	.....	.....	.....5,248	.....	.....25,740	(4,547)	.....	.....(4,370)	.....	.....	.....	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	.....	.....	.....289,756	.....	.....794,651	(77,805)	.....	.....(110,034)	.....	.....	.....	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	.....	.....	.....414,334	.....	.....1,134,179	(102,693)	.....	.....(157,123)	.....	.....	.....	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	.....	.....	.....316,374	.....	.....865,865	(82,683)	.....	.....(119,806)	.....	.....	.....	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	.....	.....	.....75,645	.....	.....206,030	(16,243)	.....	.....(28,645)	.....	.....	.....	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	.....	.....	.....36,520	.....	.....171,910	(30,185)	.....	.....(28,809)	.....	.....	.....	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	.....	.....	.....18,460	.....	.....87,234	(14,834)	.....	.....(14,436)	.....	.....	.....	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	.....	.....	.....27,896	.....	.....130,649	(22,655)	.....	.....(21,751)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2022....	5,503	2,079,196	377.82.....	49,033	.....	.....	.....23,634	.....	.....112,330	(18,089)	.....	.....(18,375)	.....	.....	.....	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	.....	.....	.....13,421	.....	.....64,014	(9,687)	.....	.....(10,405)	.....	.....	.....	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	.....	.....	.....34,981	.....	.....164,603	(27,311)	.....	.....(27,043)	.....	.....	.....	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	.....	.....	.....336,368	.....	.....923,244	(90,194)	.....	.....(127,916)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/01/2022....	11,411	3,508,944	307.5.....	108,433	.....	.....	.....49,273	.....	.....177,438	(36,263)	.....	.....(44,131)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/07/2023....	17,495	5,460,311	312.11.....	182,839	.....	.....	.....118,669	.....	.....249,780	(24,647)	.....	.....(47,851)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/11/2023....	15,667	4,946,306	315.72.....	140,699	.....	.....	.....91,508	.....	.....188,550	(16,085)	.....	.....(36,681)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/05/2022....	11,531	3,580,572	310.53.....	93,942	.....	.....	.....42,993	.....	.....151,438	(29,910)	.....	.....(38,006)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	07/26/2023....	14,133	4,322,748	305.87.....	188,695	.....	.....	.....121,697	.....	.....263,667	(31,275)	.....	.....(49,960)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	07/22/2022....	9,405	2,924,733	310.99.....	73,592	.....	.....	.....32,832	.....	.....119,254	(23,965)	.....	.....(30,407)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	07/17/2023....	27,674	8,545,362	308.79.....	327,006	.....	.....	.....209,874	.....	.....455,319	(51,483)	.....	.....(87,346)	.....	.....	.....	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)
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	.....	.....	.....107,159	.....	.....224,001	(21,240)	.....	.....(43,018)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/20/2023....	14,882	4,568,895	307.01.....	189,281	.....	.....	.....121,681	.....	.....264,446	(30,964)	.....	.....(50,410)	.....	.....	.....	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	.....	.....	.....119,546	.....	.....256,813	(28,435)	.....	.....(48,929)	.....	.....	.....	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	.....	.....	.....167,209	.....	.....352,216	(33,927)	.....	.....(68,130)	.....	.....	.....	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	.....	.....	.....253,881	.....	.....545,306	(58,991)	.....	.....(104,541)	.....	.....	.....	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	.....	.....	.....100,512	.....	.....213,141	(21,780)	.....	.....(40,832)	.....	.....	.....	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	.....	.....	.....70,800	.....	.....145,273	(11,419)	.....	.....(28,978)	.....	.....	.....	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	.....	.....	.....111,860	.....	.....241,298	(26,613)	.....	.....(46,271)	.....	.....	.....	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	.....	.....	.....58,968	.....	.....122,649	(10,935)	.....	.....(23,884)	.....	.....	.....	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	.....	.....	.....106,139	.....	.....225,718	(22,948)	.....	.....(43,507)	.....	.....	.....	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	.....	.....	.....42,614	.....	.....154,388	(31,436)	.....	.....(38,677)	.....	.....	.....	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	.....	.....	.....84,247	.....	.....182,475	(20,468)	.....	.....(35,008)	.....	.....	.....	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	.....	.....	.....77,613	.....	.....164,560	(16,881)	.....	.....(31,483)	.....	.....	.....	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	.....	.....	.....35,171	.....	.....122,805	(24,357)	.....	.....(30,400)	.....	.....	.....	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	.....	.....	.....45,075	.....	.....166,860	(34,526)	.....	.....(42,032)	.....	.....	.....	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	.....	.....	.....24,398	.....	.....129,802	(24,961)	.....	.....(20,062)	.....	.....	.....	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	.....	.....	.....64,440	.....	.....305,382	(63,124)	.....	.....(48,827)	.....	.....	.....	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	.....	.....	.....10,461	.....	.....49,949	(10,136)	.....	.....(7,860)	.....	.....	.....	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	.....	.....	.....39,230	.....	.....188,661	(37,767)	.....	.....(29,395)	.....	.....	.....	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	.....	.....	.....26,502	.....	.....128,891	(25,244)	.....	.....(19,803)	.....	.....	.....	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	.....	.....	.....22,093	.....	.....106,413	(21,090)	.....	.....(16,463)	.....	.....	.....	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	.....	.....	.....7,559	.....	.....36,411	(7,194)	.....	.....(5,617)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2020....	09/30/2022....	7,894	2,925,426	370.59.....	88,491	.....	.....	.....44,490	.....	.....211,645	(42,557)	.....	.....(33,062)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2020....	09/06/2023....	1,301	489,054	375.99.....	16,168	.....	.....	.....10,703	.....	.....31,156	(3,868)	.....	.....(4,104)	.....	.....	.....	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	.....	.....	.....8,905	.....	.....25,711	(3,553)	.....	.....(3,405)	.....	.....	.....	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	.....	.....	.....559,926	.....	.....1,614,658	(195,006)	.....	.....(211,111)	.....	.....	.....	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	.....	.....	.....3,299	.....	.....16,750	(3,310)	.....	.....(2,609)	.....	.....	.....	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	.....	.....	.....277,558	.....	.....799,481	(97,535)	.....	.....(104,503)	.....	.....	.....	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	.....	.....	.....286,065	.....	.....823,288	(101,395)	.....	.....(107,556)	.....	.....	.....	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	.....	.....	.....505,958	.....	.....1,453,952	(182,585)	.....	.....(189,968)	.....	.....	.....	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	.....	.....	.....438,918	.....	.....1,259,919	(159,004)	.....	.....(164,568)	.....	.....	.....	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	.....	.....	.....195,290	.....	.....561,440	(65,577)	.....	.....(73,222)	.....	.....	.....	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	.....	.....	.....598,612	.....	.....1,712,544	(217,740)	.....	.....(223,513)	.....	.....	.....	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	.....	.....	.....297,092	.....	.....848,703	(110,668)	.....	.....(110,776)	.....	.....	.....	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	.....	.....	.....239,612	.....	.....683,569	(88,759)	.....	.....(89,221)	.....	.....	.....	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	.....	.....	.....399,509	.....	.....1,141,827	(140,391)	.....	.....(148,554)	.....	.....	.....	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	.....	.....	.....583,429	.....	.....1,666,761	(198,641)	.....	.....(216,646)	.....	.....	.....	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	.....	.....	.....2,918	.....	.....14,679	(2,859)	.....	.....(2,262)	.....	.....	.....	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	.....	.....	.....132,931	.....	.....378,944	(48,360)	.....	.....(49,362)	.....	.....	.....	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	.....	.....	.....23,470	.....	.....117,362	(22,965)	.....	.....(18,139)	.....	.....	.....	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	.....	.....	.....18,563	.....	.....93,174	(17,853)	.....	.....(14,225)	.....	.....	.....	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	.....	.....	.....19,605	.....	.....97,363	(19,020)	.....	.....(14,981)	.....	.....	.....	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	.....	.....	.....19,850	.....	.....97,595	(19,276)	.....	.....(15,125)	.....	.....	.....	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			10,932		54,491	(10,462)		(8,306)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2020....	09/23/2022....	6,218	2,337,829	376.....	55,150	.....	.....	.....27,460	.....	.....136,806	(26,119)	.....	.....(20,806)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/05/2021....	10,273	3,784,966	368.43.....	88,761	.....	.....	.....995	.....	.....290,008	(53,714)	.....	.....(67,169)	.....	.....	.....	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)	.....	.....	.....	.....	.....(29,706)	(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	.....	.....	.....925	.....	.....243,979	(36,151)	.....	.....(49,991)	.....	.....	.....	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)	.....	.....	.....	.....	.....(79,951)	(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	.....	.....	.....2,093	.....	.....406,114	(76,893)	.....	.....(94,251)	.....	.....	.....	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)	.....	.....	.....	.....	.....(18,554)	(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	.....	.....	.....	.....	.....769,059	(159,975)	.....	.....(191,286)	.....	.....	.....	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)	.....	.....	.....	.....	.....(15)	(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	.....	.....	.....	.....	.....732,273	(149,348)	.....	.....(180,795)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,027)	(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	.....	.....	.....	.....	.....756,168	(153,732)	.....	.....(185,849)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,500)	(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	.....	.....	.....1,568	.....	.....574,433	(117,577)	.....	.....(141,234)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,472)	(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	.....	.....	.....129,583	.....	....7,091,010	(695,721)	.....	....(2,506,835)	.....	.....	.....	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	.....	.....	.....9,300	.....	.....549,453	(49,930)	.....	.....(179,909)	.....	.....	.....	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	.....	.....	.....132,208	.....	....7,970,734	(709,813)	.....	....(2,557,610)	.....	.....	.....	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	.....	.....	.....9,441	.....	.....531,892	(50,686)	.....	.....(182,632)	.....	.....	.....	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	.....	.....	.....9,764	.....	.....571,310	(52,423)	.....	.....(188,892)	.....	.....	.....	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	.....	.....	.....19,172	.....	....1,241,879	(102,935)	.....	.....(370,897)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020....	09/13/2022....	544	205,260	377.42.....	5,058	.....	.....	.....2,533	.....	.....11,280	(1,543)	.....	.....(1,974)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.103

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 JPMorgan 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	.....	.....	.....105,540	.....	.....442,789	(63,227)	.....	.....(76,928)	.....	.....	.....	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	.....	.....	.....17,883	.....	.....74,753	(10,488)	.....	.....(12,896)	.....	.....	.....	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	.....	.....	.....4,181	.....	.....17,734	(2,226)	.....	.....(3,007)	.....	.....	.....	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	.....	.....	.....5,601	.....	.....23,721	(2,897)	.....	.....(4,018)	.....	.....	.....	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	.....	.....	.....4,116	.....	.....17,339	(2,237)	.....	.....(2,945)	.....	.....	.....	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	.....	.....	.....60,367	.....	.....251,474	(34,715)	.....	.....(43,186)	.....	.....	.....	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	.....	.....	.....6,973	.....	.....17,971	(1,377)	.....	.....(2,589)	.....	.....	.....	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	.....	.....	.....696,034	.....	.....1,790,062	(129,803)	.....	.....(257,353)	.....	.....	.....	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	.....	.....	.....261,349	.....	.....671,816	(50,160)	.....	.....(96,500)	.....	.....	.....	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	.....	.....	.....254,310	.....	.....652,813	(50,727)	.....	.....(93,773)	.....	.....	.....	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	.....	.....	.....5,356	.....	.....22,605	(3,463)	.....	.....(4,057)	.....	.....	.....	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	.....	.....	.....446,346	.....	.....1,145,244	(78,164)	.....	.....(164,358)	.....	.....	.....	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	.....	.....	.....489,025	.....	.....1,253,383	(93,635)	.....	.....(179,828)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020....	10/06/2023....	9,493	3,589,573	378.13.....	122,744	.....	.....	.....83,457	.....	.....213,669	(13,363)	.....	.....(30,689)	.....	.....	.....	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	.....	.....	.....620,935	.....	.....1,586,975	(87,676)	.....	.....(228,335)	.....	.....	.....	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	.....	.....	.....366,550	.....	.....936,113	(60,044)	.....	.....(134,060)	.....	.....	.....	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	.....	.....	.....311,474	.....	.....795,508	(52,661)	.....	.....(113,763)	.....	.....	.....	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	.....	.....	.....467,021	.....	.....1,190,157	(72,689)	.....	.....(170,345)	.....	.....	.....	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	.....	.....	.....510,723	.....	.....1,300,106	(77,509)	.....	.....(186,035)	.....	.....	.....	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	.....	.....	.....87,437	.....	.....220,915	(9,347)	.....	.....(31,850)	.....	.....	.....	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	.....	.....	.....2,427	.....	.....10,566	(1,270)	.....	.....(1,808)	.....	.....	.....	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	.....	.....	.....33,436	.....	.....141,649	(20,545)	.....	.....(24,841)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.104

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 JPMorgan 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	.....	.....	.....80,117	.....	.....331,699	(50,310)	.....	.....(59,034)	.....	.....	.....	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	.....	.....	.....53,041	.....	.....223,243	(32,260)	.....	.....(38,977)	.....	.....	.....	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	.....	.....	.....23,259	.....	.....98,192	(13,889)	.....	.....(17,045)	.....	.....	.....	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	.....	.....	.....20,312	.....	.....85,696	(12,074)	.....	.....(14,846)	.....	.....	.....	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	.....	.....	.....4,898	.....	.....20,948	(2,660)	.....	.....(3,570)	.....	.....	.....	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	.....	.....	.....4,805	.....	.....361,663	(72,210)	.....	.....(93,483)	.....	.....	.....	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	.....	.....	.....4,166	.....	.....17,104	(2,580)	.....	.....(3,000)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	4,161	14,492,959	3,483.34.....	660,378	.....	.....	.....25,753	.....	.....3,415,560	(386,770)	.....	.....(501,087)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,814.26.....	(0)	.....	.....	.....	.....	.....(2,043,179)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	9,956	34,678,426	3,483.34.....	1,641,166	.....	.....	.....64,001	.....	.....8,172,675	(975,501)	.....	.....(1,245,295)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,831.67.....	(0)	.....	.....	.....	.....	.....(4,717,120)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	8,893	30,976,019	3,483.34.....	1,173,292	.....	.....	.....45,755	.....	.....7,300,127	(645,709)	.....	.....(890,278)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,744.59.....	(0)	.....	.....	.....	.....	.....(4,982,357)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	648	2,257,727	3,483.34.....	92,297	.....	.....	.....3,599	.....	.....532,079	(52,031)	.....	.....(70,033)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,770.72.....	(0)	.....	.....	.....	.....	.....(346,304)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	786	2,738,950	3,483.34.....	154,618	.....	.....	.....6,030	.....	.....645,489	(100,131)	.....	.....(117,322)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,936.17.....	(0)	.....	.....	.....	.....	.....(291,472)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	349	1,215,163	3,483.34.....	54,271	.....	.....	.....2,116	.....	.....286,378	(31,547)	.....	.....(41,180)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,805.55.....	(0)	.....	.....	.....	.....	.....(174,324)	(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	.....	.....	.....4,865	.....	.....422,687	(73,570)	.....	.....(101,938)	.....	.....	.....	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)	.....	.....	.....	.....	.....(10,566)	(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	.....	.....	.....8,008	.....	.....631,974	(114,478)	.....	.....(155,806)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.105

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	10/15/2021....	.....	.....	401.15.....	(0)	.....	.....	.....	.....	.....(6,500)	(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	.....	.....	.....9,102	.....	....732,353	(127,526)	.....	....(177,102)	.....	.....	.....	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)	.....	.....	.....	.....	....(23,115)	(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	.....	.....	....8,331	.....	....664,695	(118,024)	.....	....(162,098)	.....	.....	.....	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)	.....	.....	.....	.....	....(10,977)	(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	.....	.....	....6,907	.....	....451,252	(81,578)	.....	....(110,671)	.....	.....	.....	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)	.....	.....	.....	.....	....(3,701)	(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	.....	.....	....4,927	.....	....305,536	(54,090)	.....	....(74,562)	.....	.....	.....	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)	.....	.....	.....	.....	....(9,505)	(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	.....	.....	....4,409	.....	....686,213	(124,889)	.....	....(171,596)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/08/2021....	.....	.....	399.65.....	(0)	.....	.....	.....	.....	....(6,084)	(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	.....	.....	....4,426	.....	....712,084	(123,858)	.....	....(172,224)	.....	.....	.....	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)	.....	.....	.....	.....	....(11,415)	(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....	20,606	7,644,291	370.98.....	168,142	.....	.....	....3,353	.....	....529,137	(95,921)	.....	....(130,494)	.....	.....	.....	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)	.....	.....	.....	.....	....(978)	(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	.....	.....	....3,364	.....	....529,366	(96,714)	.....	....(130,914)	.....	.....	.....	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)	.....	.....	.....	.....	....(536)	(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	.....	.....	....3,250	.....	....335,839	(58,097)	.....	....(80,471)	.....	.....	.....	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)	.....	.....	.....	.....	....(5,137)	(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	.....	.....	....2,153	.....	....224,007	(32,092)	.....	....(48,870)	.....	.....	.....	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)	.....	.....	.....	.....	....(46,054)	(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	.....	.....	.....	.....	....11,349	(1,787)	.....	....(2,675)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.106

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....	.....	.....(2,438)	(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	.....	.....	.....37	.....	.....8,983	(1,278)	.....	.....(1,993)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(2,573)	(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	.....	.....	.....49,958	.....	.....110,829	(15,998)	.....	.....(19,287)	.....	.....	.....	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	.....	.....	.....71,615	.....	.....165,409	(27,226)	.....	.....(28,008)	.....	.....	.....	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	.....	.....	.....100,034	.....	.....227,655	(35,681)	.....	.....(38,730)	.....	.....	.....	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	.....	.....	.....92,972	.....	.....214,729	(34,732)	.....	.....(36,680)	.....	.....	.....	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	.....	.....	.....118,583	.....	.....272,753	(43,768)	.....	.....(46,511)	.....	.....	.....	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	.....	.....	.....81,069	.....	.....184,717	(28,829)	.....	.....(31,614)	.....	.....	.....	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	.....	.....	.....83,777	.....	.....191,618	(31,363)	.....	.....(32,159)	.....	.....	.....	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	.....	.....	.....34,617	.....	.....134,378	(34,946)	.....	.....(29,158)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/29/2020....	09/08/2023....	15,752	4,898,492	310.98.....	154,586	.....	.....	.....105,088	.....	.....239,443	(38,696)	.....	.....(40,169)	.....	.....	.....	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	.....	.....	.....79,068	.....	.....183,586	(30,329)	.....	.....(31,240)	.....	.....	.....	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	.....	.....	.....28,188	.....	.....104,075	(26,478)	.....	.....(22,415)	.....	.....	.....	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	.....	.....	.....64,888	.....	.....149,611	(24,088)	.....	.....(25,562)	.....	.....	.....	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	.....	.....	.....37,279	.....	.....142,984	(36,897)	.....	.....(30,824)	.....	.....	.....	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	.....	.....	.....33,249	.....	.....125,476	(32,227)	.....	.....(27,077)	.....	.....	.....	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	.....	.....	.....57,134	.....	.....129,825	(20,272)	.....	.....(22,089)	.....	.....	.....	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	.....	.....	.....82,573	.....	.....188,106	(30,132)	.....	.....(31,652)	.....	.....	.....	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	.....	.....	.....164,702	.....	.....372,958	(58,825)	.....	.....(62,689)	.....	.....	.....	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	.....	.....	.....120,656	.....	.....277,692	(45,022)	.....	.....(47,119)	.....	.....	.....	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	.....	.....	.....37,066	.....	.....136,193	(34,336)	.....	.....(28,881)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020....	08/28/2023....	24,879	7,838,280	315.05.....	202,188	.....	.....	.....136,757	....	.....311,911	(49,114)	.....	.....(53,100)	.....	.....	.....	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	.....	.....	.....161,723	....	.....377,165	(63,489)	.....	.....(64,084)	.....	.....	.....	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	.....	.....	.....93,915	....	.....213,151	(34,155)	.....	.....(35,696)	.....	.....	.....	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	.....	.....	.....24,800	....	.....56,415	(9,412)	.....	.....(9,413)	.....	.....	.....	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	.....	.....	.....56,857	....	.....128,803	(19,920)	.....	.....(21,950)	.....	.....	.....	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	.....	.....	.....24,094	....	.....299,369	(79,531)	.....	.....(20,681)	.....	.....	.....	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	.....	.....	.....26,413	....	.....280,727	(75,571)	.....	.....(20,002)	.....	.....	.....	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	.....	.....	.....18,897	....	.....222,368	(56,804)	.....	.....(14,074)	.....	.....	.....	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	.....	.....	.....17,633	....	.....208,065	(52,669)	.....	.....(12,954)	.....	.....	.....	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	.....	.....	.....19,842	....	.....211,115	(55,967)	.....	.....(14,498)	.....	.....	.....	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	.....	.....	.....15,686	....	.....182,662	(46,144)	.....	.....(11,279)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020....	10/17/2022....	9,216	2,507,837	272.11.....	38,616	.....	.....	.....20,635	....	.....238,331	(59,950)	.....	.....(14,642)	.....	.....	.....	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	.....	.....	.....16,351	....	.....190,089	(47,586)	.....	.....(11,512)	.....	.....	.....	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	.....	.....	.....38,153	....	.....403,842	(105,440)	.....	.....(26,791)	.....	.....	.....	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	.....	.....	.....19,785	....	.....217,191	(55,419)	.....	.....(13,715)	.....	.....	.....	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	.....	.....	.....24,956	....	.....253,533	(66,855)	.....	.....(17,211)	.....	.....	.....	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	.....	.....	.....3,729	....	.....36,297	(10,554)	.....	.....(3,201)	.....	.....	.....	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	.....	.....	.....3,230	....	.....17,687	(4,110)	.....	.....(1,191)	.....	.....	.....	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	.....	.....	.....13,675	....	.....178,831	(46,096)	.....	.....(11,555)	.....	.....	.....	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	.....	.....	.....22,757	....	.....269,991	(72,480)	.....	.....(19,109)	.....	.....	.....	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	.....	.....	.....23,067	....	.....294,041	(75,746)	.....	.....(18,957)	.....	.....	.....	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			22,988		285,922	(73,708)		(18,498)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....40,352	.....	.....444,688	(119,725)	.....	.....(31,807)	.....	.....	.....	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	.....	.....	.....24,393	.....	.....279,281	(73,392)	.....	.....(18,842)	.....	.....	.....	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	.....	.....	.....12,656	.....	.....160,697	(39,937)	.....	.....(9,639)	.....	.....	.....	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	.....	.....	.....11,193	.....	.....59,411	(13,204)	.....	.....(8,156)	.....	.....	.....	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	.....	.....	.....59,632	.....	.....297,466	(66,972)	.....	.....(41,336)	.....	.....	.....	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	.....	.....	.....46,371	.....	.....228,102	(51,704)	.....	.....(31,980)	.....	.....	.....	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	.....	.....	.....437,290	.....	.....1,326,152	(199,022)	.....	.....(158,616)	.....	.....	.....	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	.....	.....	.....212,340	.....	.....642,411	(98,359)	.....	.....(76,917)	.....	.....	.....	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	.....	.....	.....165,652	.....	.....502,188	(73,974)	.....	.....(59,925)	.....	.....	.....	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	.....	.....	.....290,427	.....	.....878,244	(132,153)	.....	.....(104,922)	.....	.....	.....	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	.....	.....	.....504,803	.....	.....1,524,818	(231,164)	.....	.....(182,126)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2020....	10/20/2023....	8,215	3,136,764	381.85.....	77,875	.....	.....	.....53,958	.....	.....163,841	(22,918)	.....	.....(19,467)	.....	.....	.....	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	.....	.....	.....379,312	.....	.....1,143,199	(172,738)	.....	.....(136,304)	.....	.....	.....	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	.....	.....	.....200,105	.....	.....603,036	(90,515)	.....	.....(71,811)	.....	.....	.....	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	.....	.....	.....22,173	.....	.....115,788	(25,712)	.....	.....(15,859)	.....	.....	.....	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	.....	.....	.....120,732	.....	.....363,446	(54,116)	.....	.....(43,269)	.....	.....	.....	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	.....	.....	.....417,516	.....	.....1,254,449	(190,279)	.....	.....(149,436)	.....	.....	.....	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	.....	.....	.....492,919	.....	.....1,480,723	(223,042)	.....	.....(176,191)	.....	.....	.....	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	.....	.....	.....91,881	.....	.....276,920	(40,007)	.....	.....(32,842)	.....	.....	.....	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	.....	.....	.....21,037	.....	.....106,739	(24,112)	.....	.....(14,927)	.....	.....	.....	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	.....	.....	.....17,448	.....	.....89,499	(20,046)	.....	.....(12,348)	.....	.....	.....	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			34,584		179,483	(39,674)		(24,411)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 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			10,844		57,781	(12,367)		(7,614)				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			26,344		136,741	(30,107)		(18,498)				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			13,824		69,716	(15,699)		(9,707)				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			28,744		146,077	(32,507)		(20,028)				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			6,594		314,751	(42,320)		(69,064)				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)					(84,964)	(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			17,458		690,528	(120,338)		(176,084)				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)					(63,538)	(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			20,818		784,502	(141,278)		(202,467)				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)					(45,072)	(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			29,040		1,081,191	(194,531)		(282,430)				03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/29/2021.....			396.3.....	(0)					(83,755)	(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			18,246		689,505	(122,408)		(177,457)				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)					(53,862)	(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			25,948		890,170	(158,306)		(227,939)				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)					(65,870)	(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			16,434		916,176	(157,974)		(223,775)				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)					(23,375)	(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			15,620		815,844	(146,542)		(202,557)				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)					(8,242)	(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			13,567		726,466	(122,994)		(175,930)				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)					(32,241)	(0)		0				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....14,220	.....	.....748,409	(131,703)	.....	.....(184,399)	.....	.....	.....	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)	.....	.....	.....	.....	.....(12,982)	(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	.....	.....	.....10,549	.....	.....491,806	(85,063)	.....	.....(119,698)	.....	.....	.....	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)	.....	.....	.....	.....	.....(13,266)	(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	.....	.....	.....10,056	.....	.....435,836	(77,768)	.....	.....(109,540)	.....	.....	.....	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)	.....	.....	.....	.....	.....(14,834)	(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	.....	.....	.....243	.....	.....24,546	(2,510)	.....	.....(4,721)	.....	.....	.....	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)	.....	.....	.....	.....	.....(10,554)	(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	.....	.....	.....8,909	.....	.....299,799	(52,458)	.....	.....(75,817)	.....	.....	.....	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)	.....	.....	.....	.....	.....(23,566)	(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	.....	.....	.....4,329	.....	.....160,982	(22,115)	.....	.....(35,725)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	11/03/2021....	.....	.....	389.51.....	(0)	.....	.....	.....	.....	.....(42,304)	(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	.....	.....	.....365	.....	.....26,222	(3,293)	.....	.....(5,529)	.....	.....	.....	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)	.....	.....	.....	.....	.....(7,610)	(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	.....	.....	.....1,570	.....	.....105,428	(13,620)	.....	.....(22,502)	.....	.....	.....	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)	.....	.....	.....	.....	.....(28,450)	(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	.....	.....	.....3,915	.....	.....14,823	(1,264)	.....	.....(2,852)	.....	.....	.....	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	.....	.....	.....20,727	.....	.....74,019	(6,488)	.....	.....(13,935)	.....	.....	.....	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	.....	.....	.....28,555	.....	.....101,385	(9,144)	.....	.....(19,150)	.....	.....	.....	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	.....	.....	.....50,517	.....	.....179,621	(15,852)	.....	.....(33,795)	.....	.....	.....	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	.....	.....	.....18,799	.....	.....67,601	(4,472)	.....	.....(12,545)	.....	.....	.....	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	.....	.....	.....28,430	.....	.....101,853	(8,145)	.....	.....(18,972)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020....	10/27/2023....	1,675	616,604	368.06.....	31,378	.....	.....	.....22,087	.....	.....51,158	(2,302)	.....	.....(7,893)	.....	.....	.....	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	.....	.....	.....630,423	.....	....1,460,753	(40,413)	.....	.....(224,409)	.....	.....	.....	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	.....	.....	.....248,584	.....	....575,373	(19,692)	.....	.....(88,371)	.....	.....	.....	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	.....	.....	.....193,676	.....	....448,089	(13,113)	.....	.....(68,761)	.....	.....	.....	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	.....	.....	.....435,516	.....	....1,005,684	(17,628)	.....	.....(154,418)	.....	.....	.....	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	.....	.....	.....4,601	.....	....17,215	(1,267)	.....	.....(3,264)	.....	.....	.....	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	.....	.....	.....583,648	.....	....1,348,154	(28,756)	.....	.....(206,669)	.....	.....	.....	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	.....	.....	.....175,525	.....	....400,422	3,447	.....	.....(62,153)	.....	.....	.....	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	.....	.....	.....576,975	.....	....1,325,288	(11,718)	.....	.....(203,505)	.....	.....	.....	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	.....	.....	.....278,355	.....	....639,467	(7,096)	.....	.....(98,051)	.....	.....	.....	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	.....	.....	.....229,267	.....	....526,190	(5,470)	.....	.....(80,654)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020....	11/09/2023....	40,634	15,458,552	380.43.....	528,247	.....	.....	.....373,710	.....	....855,110	(3,422)	.....	.....(131,297)	.....	.....	.....	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	.....	.....	.....585,085	.....	....1,336,623	(3,661)	.....	.....(205,293)	.....	.....	.....	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	.....	.....	.....80,181	.....	....179,841	4,730	.....	.....(28,134)	.....	.....	.....	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	.....	.....	.....29,611	.....	....105,811	(10,271)	.....	.....(20,416)	.....	.....	.....	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	.....	.....	.....20,804	.....	....74,652	(6,915)	.....	.....(14,235)	.....	.....	.....	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	.....	.....	.....39,613	.....	....140,405	(13,687)	.....	.....(27,035)	.....	.....	.....	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	.....	.....	.....26,574	.....	....95,896	(8,186)	.....	.....(18,091)	.....	.....	.....	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	.....	.....	.....5,704	.....	....20,365	(1,869)	.....	.....(3,873)	.....	.....	.....	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	.....	.....	.....8,474	.....	....30,783	(1,974)	.....	.....(5,740)	.....	.....	.....	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	.....	.....	.....70,178	.....	....253,056	(20,983)	.....	.....(47,536)	.....	.....	.....	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	.....	.....	.....32,502	.....	....724,913	(71,847)	.....	.....(210,681)	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....	.....	.....(16,153)	(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	.....	.....	.....27,453	.....	.....620,697	(59,790)	.....	.....(177,951)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(16,657)	(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	.....	.....	.....21,658	.....	.....488,698	(47,125)	.....	.....(140,391)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(11,191)	(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	.....	.....	.....36,728	.....	.....785,343	(73,411)	.....	.....(222,205)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(26,160)	(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	.....	.....	.....19,776	.....	.....515,819	(53,475)	.....	.....(153,832)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(13,823)	(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	.....	.....	.....28,698	.....	.....746,898	(77,873)	.....	.....(223,231)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(12,991)	(0)	.....	.....0	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/08/2021....	21,764	8,080,892	371.3.....	212,632	.....	.....	.....22,761	.....	.....551,870	(56,556)	.....	.....(163,069)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(14,463)	(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	.....	.....	.....12,066	.....	.....304,983	(26,919)	.....	.....(84,229)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(38,742)	(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	.....	.....	.....5,711	.....	.....146,112	(11,900)	.....	.....(38,869)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(21,842)	(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	.....	.....	.....16,305	.....	.....386,615	(37,138)	.....	.....(110,977)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(11,555)	(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	.....	.....	.....756	.....	.....30,616	(1,997)	.....	.....(7,352)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(13,848)	(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			20,521		547,367	(57,385)		(164,320)				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

QE06.113

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	11/04/2021....	.....	.....	399.25.....	(0)	.....	.....	.....	.....	.....(27,702)	(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	.....	.....	.....17,436	.....	....456,303	(47,027)	.....	....(135,626)	.....	.....	.....	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)	.....	.....	.....	.....	.....(9,346)	(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	.....	.....	....396,007	.....	....6,697,789	(376,316)	.....	...(2,395,734)	.....	.....	.....	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	.....	.....	....417,281	.....	....7,635,557	(396,532)	.....	...(2,524,434)	.....	.....	.....	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	.....	.....	....31,499	.....	....537,720	(29,933)	.....	....(190,560)	.....	.....	.....	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	.....	.....	....14,454	.....	....256,778	(13,735)	.....	....(87,442)	.....	.....	.....	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	.....	.....	....48,414	.....	....1,071,187	(46,007)	.....	....(292,892)	.....	.....	.....	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	.....	.....	....121,917	.....	....5,455,991	(353,199)	.....	....(732,761)	.....	.....	.....	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)	.....	.....	.....	.....	....(3,627,361)	(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	.....	.....	....247,434	.....	....9,532,649	(765,558)	.....	....(1,487,166)	.....	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020....	11/15/2021....	.....	.....	3,889.89.....	(0)	.....	.....	.....	.....	....(5,670,017)	(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	.....	.....	....12,188	.....	....516,483	(36,104)	.....	....(73,251)	.....	.....	.....	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)	.....	.....	.....	.....	....(331,288)	(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	.....	.....	....4,190	.....	....165,053	(12,824)	.....	....(25,182)	.....	.....	.....	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)	.....	.....	.....	.....	....(100,103)	(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	.....	.....	....13,661	.....	....469,120	(45,059)	.....	....(82,110)	.....	.....	.....	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)	.....	.....	.....	.....	....(246,430)	(0)	.....	.....0	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/19/2020....	11/15/2021....	15,379	5,742,054	373.38.....	135,793	.....	.....	....17,117	.....	....357,985	(45,287)	.....	....(102,877)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/19/2020....	11/15/2022....	528	197,044	373.38.....	6,597	.....	.....	....3,746	.....	....12,951	(1,093)	.....	....(2,469)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/20/2020....	09/30/2022....	15,974	4,973,052	311.33.....	166,505	.....	.....	....89,789	.....	....206,286	3,945	.....	....(66,661)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/20/2020....	09/14/2023....	10,777	3,377,265	313.38.....	133,363	.....	.....	....92,859	.....	....147,277	15,002	.....	....(35,185)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.114

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	10/10/2023....	12,355	3,889,772	314.83.....	146,761	.....	.....	.....103,292	.....	.....159,540	18,382	.....	.....(37,760)	.....	.....	.....	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	.....	.....	.....152,875	.....	.....231,513	30,558	.....	.....(55,735)	.....	.....	.....	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	.....	.....	.....60,596	.....	.....144,772	127	.....	.....(46,259)	.....	.....	.....	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	.....	.....	.....130,182	.....	.....210,012	16,673	.....	.....(48,443)	.....	.....	.....	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	.....	.....	.....71,786	.....	.....105,822	16,654	.....	.....(26,386)	.....	.....	.....	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	.....	.....	.....51,852	.....	.....116,544	3,320	.....	.....(37,871)	.....	.....	.....	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	.....	.....	.....67,916	.....	.....105,621	11,983	.....	.....(25,204)	.....	.....	.....	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	.....	.....	.....213,468	.....	.....328,133	40,263	.....	.....(78,892)	.....	.....	.....	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	.....	.....	.....172,269	.....	.....269,093	28,773	.....	.....(63,406)	.....	.....	.....	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	.....	.....	.....213,045	.....	.....340,042	32,041	.....	.....(80,273)	.....	.....	.....	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	.....	.....	.....187,472	.....	.....298,858	28,094	.....	.....(70,344)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020....	10/06/2023....	25,677	8,144,849	317.21.....	276,391	.....	.....	.....194,213	.....	.....295,248	38,642	.....	.....(71,385)	.....	.....	.....	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	.....	.....	.....125,877	.....	.....196,330	21,837	.....	.....(46,777)	.....	.....	.....	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	.....	.....	.....64,862	.....	.....155,638	(979)	.....	.....(49,100)	.....	.....	.....	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	.....	.....	.....104,093	.....	.....168,334	13,545	.....	.....(39,112)	.....	.....	.....	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	.....	.....	.....113,534	.....	.....180,052	17,165	.....	.....(42,132)	.....	.....	.....	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	.....	.....	.....115,121	.....	.....176,908	22,886	.....	.....(43,559)	.....	.....	.....	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	.....	.....	.....254,764	.....	.....405,875	37,668	.....	.....(95,064)	.....	.....	.....	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	.....	.....	.....201,597	.....	.....320,156	31,101	.....	.....(75,538)	.....	.....	.....	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	.....	.....	.....131,737	.....	.....208,819	20,933	.....	.....(49,568)	.....	.....	.....	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	.....	.....	.....109,716	.....	.....171,042	18,530	.....	.....(40,327)	.....	.....	.....	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	.....	.....	.....44,814	.....	.....97,720	4,187	.....	.....(32,209)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.115

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....29,732	.....	.....94,285	(2,110)	.....	.....(19,974)	.....	.....	.....	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	.....	.....	.....22,156	.....	.....68,198	904	.....	.....(14,353)	.....	.....	.....	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	.....	.....	.....33,363	.....	.....103,766	(1,194)	.....	.....(21,613)	.....	.....	.....	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	.....	.....	.....21,341	.....	.....66,106	210	.....	.....(13,825)	.....	.....	.....	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	.....	.....	.....38,878	.....	.....120,269	(284)	.....	.....(25,007)	.....	.....	.....	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	.....	.....	.....23,896	.....	.....73,876	(1,078)	.....	.....(15,335)	.....	.....	.....	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	.....	.....	.....19,806	.....	.....41,450	1,917	.....	.....(6,998)	.....	.....	.....	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	.....	.....	.....664,150	.....	.....1,377,421	83,060	.....	.....(233,748)	.....	.....	.....	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	.....	.....	.....303,567	.....	.....632,873	30,924	.....	.....(106,702)	.....	.....	.....	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	.....	.....	.....311,106	.....	.....646,847	34,548	.....	.....(109,211)	.....	.....	.....	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	.....	.....	.....487,836	.....	.....1,010,120	59,987	.....	.....(171,030)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020....	11/14/2022....	2,797	1,058,060	378.3.....	31,493	.....	.....	.....18,091	.....	.....57,099	(1,039)	.....	.....(12,035)	.....	.....	.....	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	.....	.....	.....373,001	.....	.....769,348	50,200	.....	.....(130,602)	.....	.....	.....	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	.....	.....	.....345,644	.....	.....706,566	55,083	.....	.....(121,023)	.....	.....	.....	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	.....	.....	.....642,319	.....	.....1,320,740	88,983	.....	.....(224,035)	.....	.....	.....	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	.....	.....	.....271,408	.....	.....560,646	32,896	.....	.....(94,544)	.....	.....	.....	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	.....	.....	.....238,560	.....	.....491,683	30,117	.....	.....(82,995)	.....	.....	.....	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	.....	.....	.....94,589	.....	.....192,348	15,649	.....	.....(32,907)	.....	.....	.....	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	.....	.....	.....442,288	.....	.....906,855	61,799	.....	.....(153,479)	.....	.....	.....	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	.....	.....	.....483,979	.....	.....989,046	69,907	.....	.....(167,306)	.....	.....	.....	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	.....	.....	.....335,884	.....	.....687,323	46,658	.....	.....(115,964)	.....	.....	.....	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	.....	.....	.....281,243	.....	.....575,324	38,723	.....	.....(96,976)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....12,956	.....	.....40,628	(1,136)	.....	.....(8,598)	.....	.....	.....	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	.....	.....	.....29,877	.....	.....94,080	(481)	.....	.....(19,779)	.....	.....	.....	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	.....	.....	.....34,377	.....	.....108,078	(2,040)	.....	.....(22,703)	.....	.....	.....	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	.....	.....	.....43,043	.....	.....134,974	(2,793)	.....	.....(28,357)	.....	.....	.....	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	.....	.....	.....27,563	.....	.....86,604	(1,204)	.....	.....(18,159)	.....	.....	.....	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	.....	.....	.....24,835	.....	.....77,695	(1,084)	.....	.....(16,244)	.....	.....	.....	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	.....	.....	.....25,973	.....	.....80,871	(201)	.....	.....(16,906)	.....	.....	.....	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	.....	.....	.....41,273	.....	.....644,092	(21,034)	.....	.....(206,606)	.....	.....	.....	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)	.....	.....	.....	.....	.....(11,897)	(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	.....	.....	.....25,767	.....	.....384,200	(12,808)	.....	.....(124,379)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,041)	(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.....	59,349	22,340,196	376.42.....	505,655	.....	.....	.....79,991	.....	.....1,201,556	(38,305)	.....	.....(386,116)	.....	.....	.....	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)	.....	.....	.....	.....	.....(15,690)	(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	.....	.....	.....26,916	.....	.....387,726	(11,866)	.....	.....(123,314)	.....	.....	.....	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)	.....	.....	.....	.....	.....(6,787)	(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	.....	.....	.....9,413	.....	.....136,050	(4,142)	.....	.....(42,407)	.....	.....	.....	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)	.....	.....	.....	.....	.....(5,811)	(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	.....	.....	.....6,611	.....	.....98,817	(2,270)	.....	.....(29,293)	.....	.....	.....	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)	.....	.....	.....	.....	.....(8,807)	(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	.....	.....	.....26,071	.....	.....433,896	(18,545)	.....	.....(143,828)	.....	.....	.....	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)	.....	.....	.....	.....	.....(8,185)	(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	.....	.....	.....37,385	.....	.....633,099	(24,794)	.....	.....(206,243)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....	.....(16,720)	(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	.....	.....	.....	.....	.....45,397	767,129	(29,984)	.....	.....(250,445)	.....	.....	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)	.....	.....	.....	.....	.....(16,900)	(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	.....	.....	.....	.....	.....21,965	354,600	(13,148)	.....	.....(114,181)	.....	.....	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)	.....	.....	.....	.....	.....(11,421)	(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	.....	.....	.....	.....	.....12,388	189,855	(8,336)	.....	.....(63,184)	.....	.....	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)	.....	.....	.....	.....	.....(2,584)	(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	.....	.....	.....	.....	.....9,228	150,325	(4,116)	.....	.....(46,194)	.....	.....	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)	.....	.....	.....	.....	.....(8,989)	(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	.....	.....	.....	.....	.....27,216	478,244	(20,438)	.....	.....(159,934)	.....	.....	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)	.....	.....	.....	.....	.....(5,554)	(0)	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	12/02/2021....	24,591	9,259,854	376.55.....	204,108	.....	.....	.....	.....	.....35,152	494,812	(13,452)	.....	.....(153,255)	.....	.....	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)	.....	.....	.....	.....	.....(18,019)	(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	.....	.....	.....	.....	.....8,261	152,140	(5,157)	.....	.....(47,510)	.....	.....	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)	.....	.....	.....	.....	.....(11,573)	(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	.....	.....	.....	.....	.....32,183	552,710	(22,644)	.....	.....(181,244)	.....	.....	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)	.....	.....	.....	.....	.....(15,317)	(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	.....	.....	.....	.....	.....147,669	197,279	46,437	.....	.....(51,240)	.....	.....	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	.....	.....	.....	.....	.....141,318	194,366	40,646	.....	.....(49,288)	.....	.....	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	.....	.....	.....	.....	.....126,574	160,104	45,461	.....	.....(43,367)	.....	.....	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	.....	.....	.....	.....	.....172,550	247,677	44,828	.....	.....(62,840)	.....	.....	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	.....	.....	.....	.....	.....227,262	324,034	59,531	.....	.....(81,780)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 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	.....	.....	.....93,175	.....	.....188,927	17,621	.....	.....(64,669)	.....	.....	.....	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	.....	.....	.....342,589	.....	.....497,990	80,431	.....	.....(122,149)	.....	.....	.....	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	.....	.....	.....26,736	.....	.....37,707	7,533	.....	.....(9,803)	.....	.....	.....	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	.....	.....	.....343,053	.....	.....487,307	91,489	.....	.....(123,611)	.....	.....	.....	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	.....	.....	.....85,962	.....	.....161,392	22,335	.....	.....(57,747)	.....	.....	.....	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	.....	.....	.....140,508	.....	.....196,560	40,549	.....	.....(51,308)	.....	.....	.....	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	.....	.....	.....147,112	.....	.....209,889	39,120	.....	.....(53,504)	.....	.....	.....	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	.....	.....	.....19,271	.....	.....26,681	5,247	.....	.....(6,586)	.....	.....	.....	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	.....	.....	.....147,357	.....	.....209,544	39,637	.....	.....(53,522)	.....	.....	.....	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	.....	.....	.....230,293	.....	.....337,017	52,572	.....	.....(82,434)	.....	.....	.....	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	.....	.....	.....131,992	.....	.....173,771	43,725	.....	.....(46,213)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020....	11/13/2023....	17,866	5,750,536	321.87.....	172,022	.....	.....	.....124,390	.....	.....165,821	40,010	.....	.....(43,777)	.....	.....	.....	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	.....	.....	.....18,070	.....	.....32,713	4,811	.....	.....(11,407)	.....	.....	.....	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	.....	.....	.....94,994	.....	.....171,318	26,077	.....	.....(60,526)	.....	.....	.....	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	.....	.....	.....76,085	.....	.....140,517	19,848	.....	.....(49,522)	.....	.....	.....	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	.....	.....	.....157,767	.....	.....222,639	42,060	.....	.....(55,885)	.....	.....	.....	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	.....	.....	.....89,889	.....	.....181,267	16,571	.....	.....(61,293)	.....	.....	.....	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	.....	.....	.....249,955	.....	.....340,029	76,406	.....	.....(88,772)	.....	.....	.....	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	.....	.....	.....170,785	.....	.....232,327	51,862	.....	.....(60,339)	.....	.....	.....	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	.....	.....	.....218,092	.....	.....301,183	64,974	.....	.....(78,898)	.....	.....	.....	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	.....	.....	.....234,327	.....	.....321,926	72,192	.....	.....(85,913)	.....	.....	.....	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			181,298		245,800	55,120		(63,558)				03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/07/2020....	10/21/2022....	15,342	4,856,983	316.58.....	133,480	.....	.....	.....75,462	.....	.....145,936	19,262	.....	.....(53,327)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/07/2020....	12/01/2023....	18,177	5,802,739	319.24.....	197,528	.....	.....	.....143,740	.....	.....194,648	42,820	.....	.....(49,435)	.....	.....	.....	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	.....	.....	.....15,376	.....	.....43,374	2,068	.....	.....(10,128)	.....	.....	.....	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	.....	.....	.....12,926	.....	.....35,242	1,853	.....	.....(8,029)	.....	.....	.....	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	.....	.....	.....5,753	.....	.....11,106	1,086	.....	.....(2,025)	.....	.....	.....	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	.....	.....	.....353,313	.....	.....662,584	85,463	.....	.....(121,661)	.....	.....	.....	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	.....	.....	.....382,775	.....	.....713,932	97,196	.....	.....(131,639)	.....	.....	.....	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	.....	.....	.....214,405	.....	.....391,107	63,818	.....	.....(73,736)	.....	.....	.....	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	.....	.....	.....563,985	.....	.....1,048,624	144,595	.....	.....(193,226)	.....	.....	.....	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	.....	.....	.....214,355	.....	.....401,027	51,600	.....	.....(73,348)	.....	.....	.....	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	.....	.....	.....302,570	.....	.....565,057	73,851	.....	.....(103,403)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020....	12/07/2023....	45,530	17,623,193	387.07.....	566,845	.....	.....	.....416,000	.....	.....767,411	112,191	.....	.....(141,989)	.....	.....	.....	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	.....	.....	.....406,060	.....	.....753,390	104,049	.....	.....(138,422)	.....	.....	.....	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	.....	.....	.....44,055	.....	.....121,808	7,093	.....	.....(28,200)	.....	.....	.....	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	.....	.....	.....107,405	.....	.....196,752	30,301	.....	.....(36,613)	.....	.....	.....	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	.....	.....	.....581,149	.....	.....1,075,939	149,182	.....	.....(197,367)	.....	.....	.....	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	.....	.....	.....234,572	.....	.....435,512	58,621	.....	.....(79,565)	.....	.....	.....	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	.....	.....	.....422,391	.....	.....785,373	103,244	.....	.....(143,093)	.....	.....	.....	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	.....	.....	.....11,467	.....	.....31,257	2,426	.....	.....(7,323)	.....	.....	.....	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	.....	.....	.....138,066	.....	.....380,853	22,370	.....	.....(87,964)	.....	.....	.....	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	.....	.....	.....42,181	.....	.....116,085	5,778	.....	.....(26,625)	.....	.....	.....	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			21,632		59,527	2,729		(13,622)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/14/2020....	12/09/2022....	4,816	1,849,941	384.12.....	47,631	.....	.....	.....28,592	.....	.....77,901	5,014	.....	.....(17,922)	.....	.....	.....	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	.....	.....	.....9,430	.....	.....25,876	1,225	.....	.....(5,911)	.....	.....	.....	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	.....	.....	.....19,885	.....	.....54,198	3,019	.....	.....(12,379)	.....	.....	.....	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	.....	.....	.....86,771	.....	.....973,456	24,053	.....	.....(337,277)	.....	.....	.....	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)	.....	.....	.....	.....	.....(31,403)	(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	.....	.....	.....41,592	.....	.....445,990	11,010	.....	.....(155,025)	.....	.....	.....	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)	.....	.....	.....	.....	.....(11,595)	(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	.....	.....	.....16,439	.....	.....178,573	4,921	.....	.....(60,443)	.....	.....	.....	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)	.....	.....	.....	.....	.....(8,231)	(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	.....	.....	.....30,177	.....	.....375,449	9,095	.....	.....(130,331)	.....	.....	.....	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)	.....	.....	.....	.....	.....(13,731)	(0)	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/06/2021....	36,249	13,680,811	377.41.....	316,456	.....	.....	.....59,000	.....	.....698,667	16,910	.....	.....(243,233)	.....	.....	.....	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)	.....	.....	.....	.....	.....(21,468)	(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	.....	.....	.....15,054	.....	.....181,267	4,103	.....	.....(61,137)	.....	.....	.....	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)	.....	.....	.....	.....	.....(11,778)	(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	.....	.....	.....6,856	.....	.....83,835	2,113	.....	.....(27,431)	.....	.....	.....	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)	.....	.....	.....	.....	.....(7,865)	(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	.....	.....	.....55,098	.....	.....627,334	15,410	.....	.....(217,268)	.....	.....	.....	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)	.....	.....	.....	.....	.....(21,025)	(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	.....	.....	.....39,119	.....	.....436,998	11,856	.....	.....(152,054)	.....	.....	.....	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)	.....	.....	.....	.....	.....(11,171)	(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			235		8,187	19		(2,283)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 21 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)	.....	.....	.....	.....	.....(4,211)	(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	.....	.....	.....	.....	.....537,882	10,972	.....	.....(189,584)	.....	.....	.....	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)	.....	.....	.....	.....	.....(15,449)	(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	.....	.....	.....	.....	.....546,106	12,808	.....	.....(192,319)	.....	.....	.....	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)	.....	.....	.....	.....	.....(13,642)	(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	.....	.....	.....	.....	.....370,287	26,964	.....	.....(149,481)	.....	.....	.....	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	.....	.....	.....	.....	.....8,976	22,407	2,170	(5,509)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/16/2020....	12/15/2021....	#####	84,412,506	3,694.62.....	3,292,932	.....	.....	.....	.....	.....7,173,078	(135,698)	.....	.....(2,474,997)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/16/2020....	12/15/2021....	#####	77,701,671	3,694.62.....	3,435,968	.....	.....	.....	.....	.....8,137,707	(141,592)	.....	.....(2,582,504)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/16/2020....	12/15/2021....	5,280,504	5,280,504	3,694.62.....	209,636	.....	.....	.....	.....	.....43,433	(8,639)	.....	.....(157,564)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/16/2020....	12/15/2021....	3,612,788	3,612,788	3,694.62.....	153,363	.....	.....	.....	.....	.....31,774	(6,320)	.....	.....(115,269)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/16/2020....	12/15/2021....	8,321,255	8,321,255	3,694.62.....	430,875	.....	.....	.....	.....	.....89,270	1,084,875	(17,756)	(323,849)	.....	.....	.....	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	.....	.....	.....	.....	.....296,139	6,269,119	(122,972)	(1,066,711)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,893,081)	(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	.....	.....	.....	.....	.....443,693	8,050,780	(198,430)	(1,598,209)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,376,847)	(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	.....	.....	.....	.....	.....34,892	698,393	(14,864)	(125,684)	.....	.....	.....	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)	.....	.....	.....	.....	.....(415,534)	(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	.....	.....	.....	.....	.....11,523	213,933	(5,092)	(41,507)	.....	.....	.....	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)	.....	.....	.....	.....	.....(119,031)	(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	.....	.....	.....	.....	.....25,138	404,853	(12,012)	(90,550)	.....	.....	.....	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)					(189,682)	(0)		0				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	12/17/2021....	...34,349	...13,048,437	379.88.....	264,143	.....	.....	.....57,455	.....	.....579,888	23,128	.....	.....(200,084)	.....	.....	.....	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)	.....	.....	.....	.....	.....(16,256)	(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	.....	.....	.....49,564	.....	.....498,047	20,186	.....	.....(172,603)	.....	.....	.....	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)	.....	.....	.....	.....	.....(12,005)	(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	.....	.....	.....46,116	.....	.....447,428	18,744	.....	.....(154,575)	.....	.....	.....	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)	.....	.....	.....	.....	.....(11,030)	(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	.....	.....	.....19,249	.....	.....186,642	6,814	.....	.....(63,725)	.....	.....	.....	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)	.....	.....	.....	.....	.....(6,612)	(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	.....	.....	.....12,205	.....	.....131,996	4,611	.....	.....(43,637)	.....	.....	.....	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)	.....	.....	.....	.....	.....(9,861)	(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	.....	.....	.....36,162	.....	.....367,828	13,566	.....	.....(127,589)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/16/2021....	.....	.....	408.37.....	(0)	.....	.....	.....	.....	.....(9,472)	(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	.....	.....	.....38,009	.....	.....377,819	14,850	.....	.....(132,366)	.....	.....	.....	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)	.....	.....	.....	.....	.....(6,362)	(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	.....	.....	.....74,137	.....	.....276,302	7,316	.....	.....(50,667)	.....	.....	.....	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	.....	.....	.....76,827	.....	.....304,431	18,313	.....	.....(46,233)	.....	.....	.....	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	.....	.....	.....14,375	.....	.....57,810	3,762	.....	.....(8,632)	.....	.....	.....	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	.....	.....	.....4,031	.....	.....10,442	892	.....	.....(1,413)	.....	.....	.....	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	.....	.....	.....55,798	.....	.....217,559	7,964	.....	.....(37,568)	.....	.....	.....	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	.....	.....	.....62,078	.....	.....245,739	10,407	.....	.....(40,984)	.....	.....	.....	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	.....	.....	.....60,100	.....	.....240,550	11,357	.....	.....(39,109)	.....	.....	.....	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			66,996		268,447	13,612		(42,777)				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

QE06.123

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/29/2020....	12/06/2022....	10,699	2,990,905	279.55.....	83,238	.....	.....	.....50,887	....	.....204,825	11,054	.....	.....(32,115)	.....	.....	.....	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	.....	.....	.....62,061	....	.....246,084	12,621	.....	.....(38,896)	.....	.....	.....	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	.....	.....	.....51,919	....	.....209,690	12,536	.....	.....(32,096)	.....	.....	.....	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	.....	.....	.....49,741	....	.....198,841	11,937	.....	.....(30,336)	.....	.....	.....	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	.....	.....	.....73,436	....	.....181,827	21,061	.....	.....(45,501)	.....	.....	.....	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	.....	.....	.....427,988	....	.....735,764	142,651	.....	.....(144,794)	.....	.....	.....	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	.....	.....	.....483,008	....	.....820,963	170,357	.....	.....(163,205)	.....	.....	.....	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	.....	.....	.....243,238	....	.....402,806	95,955	.....	.....(82,188)	.....	.....	.....	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	.....	.....	.....638,609	....	.....1,084,411	224,558	.....	.....(214,980)	.....	.....	.....	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	.....	.....	.....244,719	....	.....416,286	84,988	.....	.....(82,280)	.....	.....	.....	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	.....	.....	.....216,451	....	.....368,518	74,681	.....	.....(72,686)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/29/2020....	12/21/2023....	46,951	18,177,080	387.15.....	623,509	.....	.....	.....466,052	....	.....793,221	160,283	.....	.....(156,310)	.....	.....	.....	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	.....	.....	.....449,626	....	.....766,804	152,620	.....	.....(150,616)	.....	.....	.....	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	.....	.....	.....177,655	....	.....293,642	69,524	.....	.....(59,511)	.....	.....	.....	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	.....	.....	.....476,087	....	.....812,983	158,365	.....	.....(158,698)	.....	.....	.....	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	.....	.....	.....83,638	....	.....203,972	27,496	.....	.....(51,587)	.....	.....	.....	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	.....	.....	.....283,554	....	.....485,717	92,341	.....	.....(94,404)	.....	.....	.....	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	.....	.....	.....552,906	....	.....932,283	195,452	.....	.....(183,854)	.....	.....	.....	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	.....	.....	.....23,159	....	.....55,658	8,403	.....	.....(14,284)	.....	.....	.....	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	.....	.....	.....20,782	....	.....50,509	6,798	.....	.....(12,732)	.....	.....	.....	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	.....	.....	.....21,989	....	.....54,062	6,255	.....	.....(13,441)	.....	.....	.....	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			51,483		125,931	15,468		(31,398)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 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	.....	.....	.....30,949	.....	.....74,851	10,199	.....	.....(18,833)	.....	.....	.....	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	.....	.....	.....58,733	.....	.....142,865	18,220	.....	.....(35,660)	.....	.....	.....	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	.....	.....	.....80,152	.....	.....193,762	24,878	.....	.....(48,127)	.....	.....	.....	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	.....	.....	.....4,597	.....	.....366,352	2,998	.....	.....(112,425)	.....	.....	.....	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)	.....	.....	.....	.....	.....(209,067)	(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	.....	.....	.....20,520	.....	.....280,791	11,242	.....	.....(62,728)	.....	.....	.....	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)	.....	.....	.....	.....	.....(57,238)	(0)	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/29/2021....	4,858	1,344,531	276.76.....	30,023	.....	.....	.....7,443	.....	.....102,051	4,323	.....	.....(22,498)	.....	.....	.....	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)	.....	.....	.....	.....	.....(17,533)	(0)	.....	.....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	.....	.....	.....9,468	.....	.....338,141	3,505	.....	.....(90,967)	.....	.....	.....	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)	.....	.....	.....	.....	.....(203,538)	(0)	.....	.....0	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	11/09/2021....	10,361	2,724,737	262.97.....	114,597	.....	.....	.....14,464	.....	.....360,536	4,195	.....	.....(99,768)	.....	.....	.....	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)	.....	.....	.....	.....	.....(200,056)	(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	.....	.....	.....15,398	.....	.....321,457	7,353	.....	.....(84,539)	.....	.....	.....	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)	.....	.....	.....	.....	.....(133,527)	(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	.....	.....	.....15,539	.....	.....272,764	7,922	.....	.....(67,421)	.....	.....	.....	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)	.....	.....	.....	.....	.....(93,312)	(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	.....	.....	.....16,547	.....	.....263,695	8,475	.....	.....(64,513)	.....	.....	.....	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)	.....	.....	.....	.....	.....(69,830)	(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	.....	.....	.....16,783	.....	.....258,289	8,689	.....	.....(61,012)	.....	.....	.....	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)	.....	.....	.....	.....	.....(70,847)	(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	.....	.....	.....20,363	.....	.....304,949	11,585	.....	.....(71,141)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.125

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/17/2021....	.....	294.71.....	(0)	.....	.....	.....	.....	.....	.....(60,933)	(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	.....	.....	.....	.....	.....21,205	300,266	11,799	(68,728)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(58,105)	(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	.....	.....	.....	.....	.....45,068	388,470	31,729	(146,070)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(11,245)	(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	.....	.....	.....	.....	.....70,469	603,355	48,795	(228,401)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(14,348)	(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	.....	.....	.....	.....	.....61,576	511,131	41,947	(190,400)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(16,435)	(0)	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/28/2021....	8,721	3,302,654	378.7.....	79,013	.....	.....	.....	.....	.....19,422	157,558	12,435	(59,373)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(3,576)	(0)	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/29/2021....	4,787	1,818,584	379.91.....	38,391	.....	.....	.....	.....	.....9,517	80,922	6,782	(28,768)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(5,759)	(0)	.....	.....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	.....	.....	.....	.....	.....571	10,610	555	(3,658)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(2,559)	(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	.....	.....	.....	.....	.....12,543	115,471	8,859	(41,150)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(9,263)	(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	.....	.....	.....	.....	.....59,875	518,426	41,012	(194,061)	.....	.....	.....	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)	.....	.....	.....	.....	.....	.....(16,771)	(0)	.....	.....0	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/07/2021....	12/07/2022....	13,975	4,440,594	317.76.....	.....	.....128,836	.....	.....	.....	.....80,082	128,215	.....	.....(48,754)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/07/2021....	11/20/2023....	22,385	7,098,795	317.12.....	.....	.....278,741	.....	.....	.....	.....208,454	264,180	.....	.....(70,287)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/07/2021....	12/04/2023....	27,097	8,628,877	318.44.....	.....	.....323,351	.....	.....	.....	.....242,896	302,187	.....	.....(80,455)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 23 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	.....	.....193,656	.....	.....244,821	.....	.....	.....(65,718)	.....	.....	.....	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	.....	.....147,294	.....	.....178,681	.....	.....	.....(47,825)	.....	.....	.....	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	.....	.....85,879	.....	.....131,426	.....	.....	.....(49,100)	.....	.....	.....	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	.....	.....177,857	.....	.....225,194	.....	.....	.....(59,361)	.....	.....	.....	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	.....	.....112,086	.....	.....132,517	.....	.....	.....(36,941)	.....	.....	.....	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	.....	.....84,761	.....	.....135,246	.....	.....	.....(50,207)	.....	.....	.....	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	.....	.....118,392	.....	.....138,554	.....	.....	.....(37,742)	.....	.....	.....	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	.....	.....10,006	.....	.....14,005	.....	.....	.....(5,696)	.....	.....	.....	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	.....	.....218,571	.....	.....248,387	.....	.....	.....(70,793)	.....	.....	.....	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	.....	.....99,286	.....	.....111,553	.....	.....	.....(31,883)	.....	.....	.....	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	.....	.....179,634	.....	.....210,521	.....	.....	.....(57,755)	.....	.....	.....	03.....
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	.....	.....187,391	.....	.....213,386	.....	.....	.....(61,222)	.....	.....	.....	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	.....	.....257,032	.....	.....316,845	.....	.....	.....(84,817)	.....	.....	.....	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	.....	.....120,952	.....	.....146,377	.....	.....	.....(39,664)	.....	.....	.....	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	.....	.....182,698	.....	.....218,246	.....	.....	.....(59,763)	.....	.....	.....	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	.....	.....109,393	.....	.....121,669	.....	.....	.....(34,831)	.....	.....	.....	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	.....	.....20,014	.....	.....333,469	.....	.....	.....(200,142)	.....	.....	.....	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	.....	.....49,649	.....	.....300,371	.....	.....	.....(127,810)	.....	.....	.....	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	.....	.....62,873	.....	.....345,519	.....	.....	.....(163,598)	.....	.....	.....	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)	.....	.....	.....	.....(5,389)	.....	.....	.....0	.....	.....	.....	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 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.	01/14/2021....	01/10/2022....	13,385	5,136,834	383.78.....	.....	.....117,920	.....	.....33,455	.....	.....179,325	.....	.....	.....(84,465)	.....	.....	.....	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)	.....	.....	.....	.....	.....(2,724)	.....	.....	.....0	.....	.....	.....	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	.....	.....17,376	.....	.....94,121	.....	.....	.....(43,439)	.....	.....	.....	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)	.....	.....	.....	.....	.....(1,853)	.....	.....	.....0	.....	.....	.....	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	.....	.....3,099	.....	.....18,665	.....	.....	.....(7,673)	.....	.....	.....	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)	.....	.....	.....	.....	.....(1,902)	.....	.....	.....0	.....	.....	.....	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	.....	.....33,660	.....	.....180,690	.....	.....	.....(82,531)	.....	.....	.....	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)	.....	.....	.....	.....	.....(5,161)	.....	.....	.....0	.....	.....	.....	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	.....	.....82,326	.....	.....509,145	.....	.....	.....(230,695)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	.....	.....	409.44.....	(0)	.....	.....	.....	.....	.....(14,776)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/03/2022....	24,974	9,484,395	379.77.....	.....	.....263,476	.....	.....70,965	.....	.....426,116	.....	.....	.....(192,511)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/03/2022....	.....	.....	409.94.....	(0)	.....	.....	.....	.....	.....(11,916)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/04/2022....	9,564	3,631,975	379.76.....	.....	.....98,699	.....	.....26,790	.....	.....163,319	.....	.....	.....(71,909)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/04/2022....	.....	.....	407.56.....	(0)	.....	.....	.....	.....	.....(7,356)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/05/2022....	2,359	896,764	380.07.....	.....	.....23,689	.....	.....6,479	.....	.....39,608	.....	.....	.....(17,210)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/05/2022....	.....	.....	406.73.....	(0)	.....	.....	.....	.....	.....(2,143)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/06/2022....	13,795	5,276,384	382.48.....	.....	.....127,468	.....	.....35,126	.....	.....200,587	.....	.....	.....(92,342)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/06/2022....	.....	.....	411.83.....	(0)	.....	.....	.....	.....	.....(4,753)	.....	.....	.....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....	37,134	14,254,552	383.87.....	.....	.....322,321	.....	.....89,483	.....	.....493,494	.....	.....	.....(232,838)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/07/2022....	.....	.....	413.85.....	(0)	.....	.....	.....	.....	.....(8,493)	.....	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/22/2021....	436	165,268	378.7.....	.....	.....4,190	.....	.....1,019	.....	.....7,875	.....	.....	.....(3,170)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/22/2021....			399.53.....	(0)					(1,101)			0				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/30/2021....	...21,817	8,286,632	379.82.....	.....	.....227,118	.....	.....59,248	.....	.....370,798	.....	.....	.....(167,870)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/30/2021....	.....	.....	409.07.....	.....	.....(0)	.....	.....	.....	.....(11,471)	.....	.....	.....0	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	...23,088	8,766,700	379.7.....	.....	.....245,200	.....	.....64,489	.....	.....395,163	.....	.....	.....(180,711)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	.....	.....	410.54.....	.....	.....(0)	.....	.....	.....	.....(9,152)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	...7,214	...27,185,814	3,768.25.....	.....	.....1,111,673	.....	.....326,963	.....	...4,077,273	.....	.....	.....(784,710)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,032.03.....	.....	.....(0)	.....	.....	.....	...(2,435,277)	.....	.....	.....0	.....	.....	.....	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....	...18,525	...69,805,965	3,768.25.....	.....	.....3,352,057	.....	.....985,899	.....	...10,469,356	.....	.....	...(2,366,158)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,088.55.....	.....	.....(0)	.....	.....	.....	...(5,414,623)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	878	3,309,013	3,768.25.....	.....	.....143,407	.....	.....42,179	.....	...496,279	.....	.....	.....(101,228)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,050.87.....	.....	.....(0)	.....	.....	.....	...(283,008)	.....	.....	.....0	.....	.....	.....	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	.....	.....13,497	.....	...146,821	.....	.....	.....(32,392)	.....	.....	.....	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)	.....	.....	.....	...(77,864)	.....	.....	.....0	.....	.....	.....	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	.....	.....39,871	.....	...373,171	.....	.....	.....(95,689)	.....	.....	.....	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)	.....	.....	.....	...(164,301)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	#####	...73,990,207	3,768.25.....	.....	.....3,105,369	.....	.....910,793	.....	...6,251,811	.....	.....	...(2,194,576)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	#####	...86,109,589	3,768.25.....	.....	.....4,124,649	.....	.....1,209,744	.....	...8,765,446	.....	.....	...(2,914,906)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	5,935,343	5,935,343	3,768.25.....	.....	.....253,855	.....	.....74,455	.....	...515,429	.....	.....	.....(179,400)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	3,077,342	3,077,342	3,768.25.....	.....	.....141,219	.....	.....41,419	.....	...294,712	.....	.....	.....(99,800)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	9,146,639	9,146,639	3,768.25.....	.....	.....517,425	.....	.....151,759	.....	...1,100,739	.....	.....	.....(365,667)	.....	.....	.....	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	.....	.....120,609	.....	...608,633	.....	.....	.....(289,461)	.....	.....	.....	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	.....	.....16,526	.....	...32,977	.....	.....	.....(8,880)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/21/2021....	01/13/2023....	...1,024	320,248	312.62.....		12,442		8,127		...13,012			(4,315)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/21/2021....	01/14/2022....	9,952	3,111,100	312.62.....	.....	.....83,204	.....	.....24,679	....	.....97,989	.....	.....	.....(58,525)	.....	.....	.....	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	.....	.....19,708	....	.....40,742	.....	.....	.....(11,038)	.....	.....	.....	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	.....	.....567,838	....	.....841,870	.....	.....	.....(171,253)	.....	.....	.....	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	.....	.....138,953	....	.....200,816	.....	.....	.....(41,906)	.....	.....	.....	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	.....	.....548,928	....	.....823,574	.....	.....	.....(164,745)	.....	.....	.....	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	.....	.....297,961	....	.....451,942	.....	.....	.....(89,316)	.....	.....	.....	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	.....	.....308,736	....	.....459,022	.....	.....	.....(92,434)	.....	.....	.....	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	.....	.....405,342	....	.....598,858	.....	.....	.....(121,210)	.....	.....	.....	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	.....	.....241,771	....	.....347,360	.....	.....	.....(72,297)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/08/2024....	45,032	...17,670,095	392.39.....	.....	567,403	.....	.....437,153	....	.....630,849	.....	.....	.....(130,250)	.....	.....	.....	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	.....	.....271,125	....	.....391,398	.....	.....	.....(80,684)	.....	.....	.....	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	.....	.....247,716	....	.....360,948	.....	.....	.....(73,629)	.....	.....	.....	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	.....	.....19,668	....	.....40,525	.....	.....	.....(10,701)	.....	.....	.....	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	.....	.....388,434	....	.....563,005	.....	.....	.....(115,316)	.....	.....	.....	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	.....	.....39,796	....	.....81,188	.....	.....	.....(21,604)	.....	.....	.....	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	.....	.....24,922	....	.....51,141	.....	.....	.....(13,411)	.....	.....	.....	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	.....	.....26,008	....	.....52,436	.....	.....	.....(13,935)	.....	.....	.....	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	.....	.....106,229	....	.....211,315	.....	.....	.....(56,794)	.....	.....	.....	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	.....	.....24,536	....	.....48,258	.....	.....	.....(13,033)	.....	.....	.....	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	.....	.....27,423	....	.....55,624	.....	.....	.....(14,535)	.....	.....	.....	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	.....	.....34,065	....	.....67,650	.....	.....	.....(18,017)	.....	.....	.....	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		51,231		291,002			(109,780)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....(7,600)	.....	.....	.....0	.....	.....	.....	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	.....	.....47,849	.....	.....267,402	.....	.....	.....(99,860)	.....	.....	.....	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)	.....	.....	.....	.....(8,169)	.....	.....	.....0	.....	.....	.....	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	.....	.....22,250	.....	.....122,002	.....	.....	.....(46,035)	.....	.....	.....	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)	.....	.....	.....	.....(2,718)	.....	.....	.....0	.....	.....	.....	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	.....	.....14,067	.....	.....77,638	.....	.....	.....(28,856)	.....	.....	.....	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)	.....	.....	.....	.....(2,483)	.....	.....	.....0	.....	.....	.....	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	.....	.....60,423	.....	.....335,375	.....	.....	.....(122,895)	.....	.....	.....	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)	.....	.....	.....	.....(11,731)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/28/2022....	32,060	12,240,752	381.81.....	.....	.....269,302	.....	.....89,267	.....	.....491,092	.....	.....	.....(180,035)	.....	.....	.....	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)	.....	.....	.....	.....(15,735)	.....	.....	.....0	.....	.....	.....	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	.....	.....54,067	.....	.....326,285	.....	.....	.....(123,581)	.....	.....	.....	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)	.....	.....	.....	.....(8,670)	.....	.....	.....0	.....	.....	.....	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	.....	.....19,452	.....	.....113,370	.....	.....	.....(42,831)	.....	.....	.....	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)	.....	.....	.....	.....(2,709)	.....	.....	.....0	.....	.....	.....	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	.....	.....15,883	.....	.....93,430	.....	.....	.....(34,653)	.....	.....	.....	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)	.....	.....	.....	.....(3,537)	.....	.....	.....0	.....	.....	.....	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	.....	.....1,666	.....	.....9,827	.....	.....	.....(3,602)	.....	.....	.....	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)	.....	.....	.....	.....(482)	.....	.....	.....0	.....	.....	.....	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	.....	.....52,582	.....	.....297,383	.....	.....	.....(112,675)	.....	.....	.....	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)	.....	.....	.....	.....(7,714)	.....	.....	.....0	.....	.....	.....	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	.....	.....80,252	.....	.....452,551	.....	.....	.....(171,968)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....(9,780)	.....	.....	.....0	.....	.....	.....	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	.....	.....36,193	.....	.....212,871	.....	.....	.....(82,728)	.....	.....	.....	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)	.....	.....	.....	.....(3,547)	.....	.....	.....0	.....	.....	.....	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	.....	.....186,253	.....	.....1,044,471	.....	.....	.....(375,636)	.....	.....	.....	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)	.....	.....	.....	.....(48,134)	.....	.....	.....0	.....	.....	.....	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	.....	.....159,029	.....	.....867,635	.....	.....	.....(312,844)	.....	.....	.....	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)	.....	.....	.....	.....(34,689)	.....	.....	.....0	.....	.....	.....	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	.....	.....57,039	.....	.....341,442	.....	.....	.....(130,375)	.....	.....	.....	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)	.....	.....	.....	.....(6,905)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	19,280	7,374,465	382.49.....	.....	.....152,506	.....	.....46,415	.....	.....281,355	.....	.....	.....(106,091)	.....	.....	.....	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)	.....	.....	.....	.....(8,193)	.....	.....	.....0	.....	.....	.....	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	.....	.....138,461	.....	.....176,568	.....	.....	.....(40,734)	.....	.....	.....	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	.....	.....157,781	.....	.....190,715	.....	.....	.....(44,023)	.....	.....	.....	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	.....	.....146,768	.....	.....184,460	.....	.....	.....(42,703)	.....	.....	.....	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	.....	.....182,429	.....	.....230,865	.....	.....	.....(51,812)	.....	.....	.....	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	.....	.....186,277	.....	.....225,190	.....	.....	.....(52,342)	.....	.....	.....	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	.....	.....106,517	.....	.....122,641	.....	.....	.....(30,433)	.....	.....	.....	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	.....	.....135,682	.....	.....164,888	.....	.....	.....(38,443)	.....	.....	.....	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	.....	.....33,993	.....	.....54,639	.....	.....	.....(17,781)	.....	.....	.....	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	.....	.....87,177	.....	.....136,252	.....	.....	.....(43,135)	.....	.....	.....	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	.....	.....76,286	.....	.....120,549	.....	.....	.....(37,129)	.....	.....	.....	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	.....	.....144,327	.....	.....183,913	.....	.....	.....(42,724)	.....	.....	.....	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)
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	.....	.....152,075	.....	.....194,173	.....	.....	.....(44,574)	.....	.....	.....	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	.....	.....29,494	.....	.....35,153	.....	.....	.....(8,220)	.....	.....	.....	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	.....	.....79,145	.....	.....127,783	.....	.....	.....(40,422)	.....	.....	.....	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	.....	.....234,071	.....	.....278,128	.....	.....	.....(67,200)	.....	.....	.....	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	.....	.....192,570	.....	.....245,471	.....	.....	.....(55,486)	.....	.....	.....	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	.....	.....147,586	.....	.....171,293	.....	.....	.....(41,667)	.....	.....	.....	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	.....	.....152,096	.....	.....185,020	.....	.....	.....(43,508)	.....	.....	.....	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	.....	.....110,804	.....	.....131,353	.....	.....	.....(31,658)	.....	.....	.....	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	.....	.....156,385	.....	.....196,632	.....	.....	.....(45,224)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/29/2024....	16,676	5,402,137	323.94.....	.....	.....156,764	.....	.....122,472	.....	.....145,957	.....	.....	.....(34,292)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2023....	3,660	1,434,942	392.11.....	.....	.....39,779	.....	.....26,595	.....	.....41,551	.....	.....	.....(13,184)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/16/2024....	58,149	22,642,740	389.39.....	.....	.....933,296	.....	.....730,747	.....	.....914,895	.....	.....	.....(202,549)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/17/2024....	17,438	6,757,981	387.55.....	.....	.....295,220	.....	.....231,210	.....	.....293,365	.....	.....	.....(64,010)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/18/2024....	29,212	11,347,355	388.45.....	.....	.....482,288	.....	.....377,815	.....	.....475,964	.....	.....	.....(104,473)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/19/2024....	44,211	17,394,455	393.44.....	.....	.....630,452	.....	.....494,011	.....	.....597,926	.....	.....	.....(136,441)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/19/2024....	22,711	9,021,227	397.21.....	.....	.....288,436	.....	.....226,013	.....	.....264,480	.....	.....	.....(62,423)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/13/2023....	10,983	4,298,483	391.37.....	.....	.....123,012	.....	.....82,300	.....	.....129,480	.....	.....	.....(40,711)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/17/2023....	3,735	1,450,258	388.3.....	.....	.....47,284	.....	.....31,724	.....	.....51,134	.....	.....	.....(15,560)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/18/2023....	4,397	1,703,287	387.38.....	.....	.....57,688	.....	.....38,731	.....	.....62,831	.....	.....	.....(18,957)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/20/2023....	5,339	2,076,454	388.9.....	.....	.....66,207	.....	.....44,512	.....	.....71,223	.....	.....	.....(21,695)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/20/2023....	3,404	1,344,765	395.11.....	.....	.....32,946	.....	.....22,150	.....	.....33,367	.....	.....	.....(10,796)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2024....	32,077	12,555,227	391.41.....		484,361		378,848		467,283			(105,513)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2024....	...20,967	8,313,515	396.5.....	.....	.....271,107	.....	.....212,049	.....	.....250,287	.....	.....	.....(59,058)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2024....	...7,900	3,112,979	394.06.....	.....	.....110,123	.....	.....86,133	.....	.....103,923	.....	.....	.....(23,989)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/20/2023....	...5,337	2,061,641	386.3.....	.....	.....76,531	.....	.....51,967	.....	.....80,143	.....	.....	.....(24,564)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/03/2023....	...25,191	9,875,706	392.03.....	.....	.....293,729	.....	.....201,297	.....	.....292,213	.....	.....	.....(92,432)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/06/2023....	...3,454	1,361,750	394.22.....	.....	.....37,065	.....	.....25,450	.....	.....36,013	.....	.....	.....(11,615)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/08/2023....	...10,980	4,316,321	393.1.....	.....	.....123,308	.....	.....84,774	.....	.....121,306	.....	.....	.....(38,534)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/10/2023....	...8,570	3,370,243	393.25.....	.....	.....95,815	.....	.....65,956	.....	.....94,131	.....	.....	.....(29,859)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/10/2023....	...14,526	5,750,307	395.85.....	.....	.....146,427	.....	.....100,795	.....	.....139,773	.....	.....	.....(45,632)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/13/2023....	...9,138	3,617,321	395.86.....	.....	.....92,293	.....	.....63,650	.....	.....88,130	.....	.....	.....(28,643)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/14/2023....	...4,416	1,742,251	394.57.....	.....	.....47,026	.....	.....32,452	.....	.....45,543	.....	.....	.....(14,574)	.....	.....	.....	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	.....	.....34,078	.....	.....48,564	.....	.....	.....(15,274)	.....	.....	.....	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	.....	.....490,351	.....	.....575,881	.....	.....	.....(130,877)	.....	.....	.....	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	.....	.....322,804	.....	.....385,476	.....	.....	.....(86,056)	.....	.....	.....	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	.....	.....70,682	.....	.....106,710	.....	.....	.....(33,201)	.....	.....	.....	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	.....	.....283,817	.....	.....338,815	.....	.....	.....(75,573)	.....	.....	.....	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	.....	.....474,037	.....	.....552,886	.....	.....	.....(126,074)	.....	.....	.....	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	.....	.....656,673	.....	.....751,924	.....	.....	.....(174,441)	.....	.....	.....	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	.....	.....122,266	.....	.....143,994	.....	.....	.....(32,479)	.....	.....	.....	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	.....	.....724,153	.....	.....875,397	.....	.....	.....(191,688)	.....	.....	.....	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	.....	.....395,272	.....	.....484,978	.....	.....	.....(104,508)	.....	.....	.....	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	.....	.....304,456	.....	.....371,148	.....	.....	.....(80,402)	.....	.....	.....	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	.....	.....722,861	.....	.....851,489	.....	.....	.....(190,673)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 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	.....	.....338,268	.....	.....397,090	.....	.....	.....(89,122)	.....	.....	.....	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	.....	.....112,338	.....	.....125,720	.....	.....	.....(29,597)	.....	.....	.....	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	.....	.....56,248	.....	.....83,596	.....	.....	.....(26,311)	.....	.....	.....	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	.....	.....143,906	.....	.....158,036	.....	.....	.....(37,914)	.....	.....	.....	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	.....	.....583,903	.....	.....671,835	.....	.....	.....(153,300)	.....	.....	.....	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	.....	.....179,910	.....	.....208,461	.....	.....	.....(47,179)	.....	.....	.....	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	.....	.....198,552	.....	.....229,029	.....	.....	.....(52,007)	.....	.....	.....	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	.....	.....629,335	.....	.....705,729	.....	.....	.....(164,652)	.....	.....	.....	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	.....	.....432,576	.....	.....487,063	.....	.....	.....(113,043)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/09/2024....	...17,771	7,142,347	401.91.....	.....	.....205,611	.....	.....163,012	.....	.....172,446	.....	.....	.....(42,599)	.....	.....	.....	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	.....	.....834,567	.....	.....938,916	.....	.....	.....(217,335)	.....	.....	.....	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	.....	.....269,211	.....	.....300,599	.....	.....	.....(70,026)	.....	.....	.....	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	.....	.....250,462	.....	.....279,092	.....	.....	.....(65,074)	.....	.....	.....	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	.....	.....47,148	.....	.....68,939	.....	.....	.....(22,009)	.....	.....	.....	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	.....	.....399,565	.....	.....447,917	.....	.....	.....(103,693)	.....	.....	.....	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	.....	.....111,103	.....	.....166,524	.....	.....	.....(51,756)	.....	.....	.....	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	.....	.....68,470	.....	.....107,133	.....	.....	.....(31,896)	.....	.....	.....	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	.....	.....44,368	.....	.....68,231	.....	.....	.....(20,541)	.....	.....	.....	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	.....	.....66,282	.....	.....103,058	.....	.....	.....(30,623)	.....	.....	.....	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	.....	.....111,485	.....	.....168,176	.....	.....	.....(51,402)	.....	.....	.....	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	.....	.....964	.....	.....6,074	.....	.....	.....(1,823)	.....	.....	.....	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)	.....	.....	.....	.....(2,669)	.....	.....	.....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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	02/10/2022....	...27,366	...10,616,616	387.95.....	.....	.....247,114	.....	.....91,370	.....	.....281,765	.....	.....	.....(155,744)	.....	.....	.....	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)	.....	.....	.....	.....(7,760)	.....	.....	.....0	.....	.....	.....	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	.....	.....69,250	.....	.....207,894	.....	.....	.....(117,152)	.....	.....	.....	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)	.....	.....	.....	.....(4,174)	.....	.....	.....0	.....	.....	.....	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	.....	.....192,415	.....	.....569,119	.....	.....	.....(325,513)	.....	.....	.....	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)	.....	.....	.....	.....(11,752)	.....	.....	.....0	.....	.....	.....	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	.....	.....87,076	.....	.....255,619	.....	.....	.....(144,059)	.....	.....	.....	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)	.....	.....	.....	.....(6,332)	.....	.....	.....0	.....	.....	.....	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	.....	.....38,823	.....	.....110,869	.....	.....	.....(63,760)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/15/2022....	.....	.....	420.41.....	.....	.....(0)	.....	.....	.....	.....(1,655)	.....	.....	.....0	.....	.....	.....	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	.....	.....41,883	.....	.....148,442	.....	.....	.....(76,616)	.....	.....	.....	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)	.....	.....	.....	.....(3,929)	.....	.....	.....0	.....	.....	.....	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	.....	.....20,230	.....	.....70,464	.....	.....	.....(36,707)	.....	.....	.....	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)	.....	.....	.....	.....(2,041)	.....	.....	.....0	.....	.....	.....	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	.....	.....104,063	.....	.....365,253	.....	.....	.....(187,313)	.....	.....	.....	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)	.....	.....	.....	.....(15,068)	.....	.....	.....0	.....	.....	.....	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	.....	.....120,558	.....	.....413,227	.....	.....	.....(215,283)	.....	.....	.....	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)	.....	.....	.....	.....(15,044)	.....	.....	.....0	.....	.....	.....	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	.....	.....212,500	.....	.....698,719	.....	.....	.....(379,464)	.....	.....	.....	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)	.....	.....	.....	.....(17,102)	.....	.....	.....0	.....	.....	.....	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	.....	.....109,229	.....	.....354,460	.....	.....	.....(190,516)	.....	.....	.....	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)				(9,540)			0				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....46,905	.....	.....144,062	.....	.....	.....(81,182)	.....	.....	.....	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)	.....	.....	.....	.....(2,313)	.....	.....	.....0	.....	.....	.....	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	.....	.....24,299	.....	.....73,910	.....	.....	.....(41,734)	.....	.....	.....	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)	.....	.....	.....	.....(1,353)	.....	.....	.....0	.....	.....	.....	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	.....	.....1,072,289	.....	.....5,125,331	.....	.....	.....(1,753,232)	.....	.....	.....	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	.....	.....1,351,631	.....	.....6,261,944	.....	.....	.....(2,209,966)	.....	.....	.....	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	.....	.....63,139	.....	.....300,656	.....	.....	.....(103,235)	.....	.....	.....	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	.....	.....42,405	.....	.....198,928	.....	.....	.....(69,333)	.....	.....	.....	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	.....	.....21,271	.....	.....97,610	.....	.....	.....(34,779)	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	8,890,180	8,890,180	3,934.83.....	.....	.....436,241	.....	.....165,554	.....	.....704,842	.....	.....	.....(270,687)	.....	.....	.....	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	.....	.....418,951	.....	.....3,427,942	.....	.....	.....(675,825)	.....	.....	.....	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)	.....	.....	.....	.....(1,760,952)	.....	.....	.....0	.....	.....	.....	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	.....	.....755,896	.....	.....5,300,791	.....	.....	.....(1,219,365)	.....	.....	.....	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)	.....	.....	.....	.....(2,244,388)	.....	.....	.....0	.....	.....	.....	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	.....	.....34,272	.....	.....265,148	.....	.....	.....(55,285)	.....	.....	.....	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)	.....	.....	.....	.....(128,046)	.....	.....	.....0	.....	.....	.....	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	.....	.....22,412	.....	.....160,822	.....	.....	.....(36,153)	.....	.....	.....	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)	.....	.....	.....	.....(70,444)	.....	.....	.....0	.....	.....	.....	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	.....	.....46,167	.....	.....287,060	.....	.....	.....(74,474)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	.....	.....	4,328.31.....	.....	.....(0)	.....	.....	.....	.....(98,505)	.....	.....	.....0	.....	.....	.....	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	.....	.....143,611	.....	.....408,167	.....	.....	.....(231,665)	.....	.....	.....	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	.....	.....48,448	.....	.....74,809	.....	.....	.....(21,329)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 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	.....	.....24,472	.....	.....73,019	.....	.....	.....(39,298)	.....	.....	.....	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	.....	.....9,129	.....	.....13,580	.....	.....	.....(4,001)	.....	.....	.....	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	.....	.....170,511	.....	.....215,715	.....	.....	.....(44,192)	.....	.....	.....	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	.....	.....187,997	.....	.....225,405	.....	.....	.....(47,818)	.....	.....	.....	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	.....	.....64,377	.....	.....94,424	.....	.....	.....(27,753)	.....	.....	.....	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	.....	.....148,646	.....	.....185,507	.....	.....	.....(38,893)	.....	.....	.....	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	.....	.....39,263	.....	.....61,393	.....	.....	.....(17,803)	.....	.....	.....	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	.....	.....157,510	.....	.....189,255	.....	.....	.....(40,250)	.....	.....	.....	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	.....	.....74,642	.....	.....114,285	.....	.....	.....(32,957)	.....	.....	.....	03.....
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	.....	.....110,593	.....	.....123,309	.....	.....	.....(27,903)	.....	.....	.....	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	.....	.....161,156	.....	.....198,743	.....	.....	.....(40,428)	.....	.....	.....	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	.....	.....154,626	.....	.....183,687	.....	.....	.....(39,013)	.....	.....	.....	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	.....	.....131,885	.....	.....153,308	.....	.....	.....(33,429)	.....	.....	.....	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	.....	.....180,100	.....	.....227,218	.....	.....	.....(46,293)	.....	.....	.....	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	.....	.....46,164	.....	.....254,022	.....	.....	.....(104,350)	.....	.....	.....	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)	.....	.....	.....	.....(34,090)	.....	.....	.....0	.....	.....	.....	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	.....	.....38,512	.....	.....150,112	.....	.....	.....(60,122)	.....	.....	.....	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)	.....	.....	.....	.....(9,329)	.....	.....	.....0	.....	.....	.....	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	.....	.....40,028	.....	.....147,239	.....	.....	.....(59,904)	.....	.....	.....	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)	.....	.....	.....	.....(7,362)	.....	.....	.....0	.....	.....	.....	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	.....	.....46,468	.....	.....244,065	.....	.....	.....(97,898)	.....	.....	.....	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)				(31,996)			0				03.....

QE06.137

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/18/2022....	16,938	4,752,716	280.6.....	.....	.....175,813	.....	.....58,784	.....	.....291,423	.....	.....	.....(117,029)	.....	.....	.....	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)	.....	.....	.....	.....(31,250)	.....	.....	.....0	.....	.....	.....	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	.....	.....39,883	.....	.....193,017	.....	.....	.....(75,258)	.....	.....	.....	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)	.....	.....	.....	.....(24,236)	.....	.....	.....0	.....	.....	.....	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	.....	.....52,618	.....	.....248,227	.....	.....	.....(96,764)	.....	.....	.....	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)	.....	.....	.....	.....(29,162)	.....	.....	.....0	.....	.....	.....	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	.....	.....42,016	.....	.....197,634	.....	.....	.....(76,618)	.....	.....	.....	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)	.....	.....	.....	.....(25,258)	.....	.....	.....0	.....	.....	.....	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	.....	.....57,024	.....	.....258,504	.....	.....	.....(98,993)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/03/2022....	.....	.....	301.23.....	.....	.....(0)	.....	.....	.....	.....(30,974)	.....	.....	.....0	.....	.....	.....	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	.....	.....37,585	.....	.....159,862	.....	.....	.....(62,260)	.....	.....	.....	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)	.....	.....	.....	.....(14,051)	.....	.....	.....0	.....	.....	.....	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	.....	.....44,261	.....	.....178,811	.....	.....	.....(70,623)	.....	.....	.....	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)	.....	.....	.....	.....(12,638)	.....	.....	.....0	.....	.....	.....	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	.....	.....24,020	.....	.....65,490	.....	.....	.....(37,770)	.....	.....	.....	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)	.....	.....	.....	.....(1,054)	.....	.....	.....0	.....	.....	.....	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	.....	.....5,758	.....	.....17,294	.....	.....	.....(8,989)	.....	.....	.....	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)	.....	.....	.....	.....(1,183)	.....	.....	.....0	.....	.....	.....	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	.....	.....78,590	.....	.....224,291	.....	.....	.....(121,814)	.....	.....	.....	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)	.....	.....	.....	.....(7,009)	.....	.....	.....0	.....	.....	.....	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	.....	.....295,221	.....	.....821,713	.....	.....	.....(457,592)	.....	.....	.....	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)				(17,679)			0				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....54,473	.....	.....147,637	.....	.....	.....(82,087)	.....	.....	.....	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)	.....	.....	.....	.....(2,696)	.....	.....	.....0	.....	.....	.....	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	.....	.....36,370	.....	.....101,351	.....	.....	.....(54,430)	.....	.....	.....	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)	.....	.....	.....	.....(2,531)	.....	.....	.....0	.....	.....	.....	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	.....	...608,610	.....	...4,666,439	.....	.....	...(3,101,011)	.....	.....	.....	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	.....	...504,877	.....	...5,524,336	.....	.....	...(3,858,706)	.....	.....	.....	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	.....	...235,864	.....	...5,865,344	.....	.....	...(4,206,241)	.....	.....	.....	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	.....	...163,723	.....	...4,274,243	.....	.....	...(2,919,720)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/10/2023....	2,634	1,044,853	396.72.....	.....	.....22,044	.....	.....15,431	.....	.....24,210	.....	.....	.....(6,613)	.....	.....	.....	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	.....	.....43,320	.....	.....70,738	.....	.....	.....(18,057)	.....	.....	.....	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	.....	...667,866	.....	...810,118	.....	.....	.....(163,889)	.....	.....	.....	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	.....	...109,408	.....	...128,750	.....	.....	.....(26,848)	.....	.....	.....	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	.....	...675,381	.....	...843,802	.....	.....	.....(164,973)	.....	.....	.....	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	.....	...375,610	.....	...467,485	.....	.....	.....(91,644)	.....	.....	.....	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	.....	...463,454	.....	...574,592	.....	.....	.....(112,947)	.....	.....	.....	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	.....	...637,516	.....	...782,064	.....	.....	.....(155,190)	.....	.....	.....	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	.....	...25,949	.....	...39,584	.....	.....	.....(10,988)	.....	.....	.....	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	.....	...68,808	.....	...105,142	.....	.....	.....(29,079)	.....	.....	.....	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	.....	...44,589	.....	...71,467	.....	.....	.....(18,844)	.....	.....	.....	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	.....	...23,456	.....	...36,478	.....	.....	.....(9,913)	.....	.....	.....	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	.....	...55,533	.....	...88,512	.....	.....	.....(23,285)	.....	.....	.....	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	.....	...63,604	.....	...102,294	.....	.....	.....(26,616)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.140

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/23/2023....	3,502	1,392,437	397.63.....	.....	.....28,540	.....	.....20,132	....	.....31,081	.....	.....	.....(8,408)	.....	.....	.....	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	.....	.....36,281	....	.....56,267	.....	.....	.....(15,123)	.....	.....	.....	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	.....	.....74,569	....	.....228,535	.....	.....	.....(107,256)	.....	.....	.....	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)	.....	.....	....	.....(6,601)	.....	.....	.....0	.....	.....	.....	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	.....	.....81,003	....	.....256,441	.....	.....	.....(115,719)	.....	.....	.....	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)	.....	.....	....	.....(7,715)	.....	.....	.....0	.....	.....	.....	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	.....	.....273,662	....	.....908,108	.....	.....	.....(390,945)	.....	.....	.....	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)	.....	.....	....	.....(36,044)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/28/2022....	42,849	16,497,668	385.02.....	.....	.....407,064	.....	.....169,610	....	.....549,957	.....	.....	.....(237,454)	.....	.....	.....	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)	.....	.....	....	.....(18,949)	.....	.....	.....0	.....	.....	.....	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	.....	.....38,602	....	.....115,536	.....	.....	.....(53,684)	.....	.....	.....	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)	.....	.....	....	.....(1,476)	.....	.....	.....0	.....	.....	.....	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	.....	.....105,180	....	.....338,688	.....	.....	.....(145,314)	.....	.....	.....	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)	.....	.....	....	.....(21,863)	.....	.....	.....0	.....	.....	.....	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	.....	.....460,330	....	.....3,272,217	.....	.....	....(1,944,659)	.....	.....	.....	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	.....	.....523,261	....	.....3,573,586	.....	.....	....(2,210,512)	.....	.....	.....	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	.....	.....938,986	....	.....3,337,270	.....	.....	....(1,295,801)	.....	.....	.....	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	.....	.....366,014	....	.....2,836,787	.....	.....	....(1,803,928)	.....	.....	.....	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	.....	.....765,050	....	.....3,084,412	.....	.....	....(1,330,802)	.....	.....	.....	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	.....	.....873,990	....	.....4,159,696	.....	.....	....(2,079,494)	.....	.....	.....	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	.....	.....154,121	....	.....3,877,238	.....	.....	....(2,658,586)	.....	.....	.....	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	.....	.....368,477	....	.....4,080,273	.....	.....	....(2,724,098)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	10/29/2021....	...12,256	3,239,070	264.29.....	.....	.....284,088	.....	.....33,849	.....	.....410,293	.....	.....	.....(250,239)	.....	.....	.....	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	.....	.....792,397	.....	...3,227,105	.....	.....	...(1,562,154)	.....	.....	.....	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	.....	.....584,064	.....	...2,830,820	.....	.....	...(1,389,669)	.....	.....	.....	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	.....	.....821,552	.....	...3,726,719	.....	.....	...(1,954,728)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/19/2021....	...55,151	...13,988,932	253.65.....	.....	.....1,861,330	.....	.....356,270	.....	...2,432,960	.....	.....	...(1,505,060)	.....	.....	.....	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	.....	.....559,140	.....	...3,221,177	.....	.....	...(1,929,034)	.....	.....	.....	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	.....	.....467,618	.....	...2,693,050	.....	.....	...(1,613,281)	.....	.....	.....	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	.....	.....635,535	.....	...2,437,174	.....	.....	.....(989,140)	.....	.....	.....	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	.....	.....698,831	.....	...3,068,761	.....	.....	...(1,377,696)	.....	.....	.....	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	.....	.....487,283	.....	...1,988,200	.....	.....	.....(960,643)	.....	.....	.....	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	.....	.....553,767	.....	...4,293,695	.....	.....	...(2,702,913)	.....	.....	.....	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	.....	.....140,036	.....	...2,995,217	.....	.....	...(2,050,533)	.....	.....	.....	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	.....	.....1,585,922	.....	...2,791,294	.....	.....	.....(577,467)	.....	.....	.....	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	.....	.....1,322,831	.....	...2,312,443	.....	.....	.....(469,983)	.....	.....	.....	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	.....	.....1,305,107	.....	...2,324,288	.....	.....	.....(493,629)	.....	.....	.....	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	.....	.....1,219,048	.....	...2,083,077	.....	.....	.....(394,794)	.....	.....	.....	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	.....	.....634,111	.....	...1,080,115	.....	.....	.....(200,606)	.....	.....	.....	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	.....	.....1,049,608	.....	...1,781,891	.....	.....	.....(325,521)	.....	.....	.....	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	.....	.....1,178,250	.....	...1,998,507	.....	.....	.....(369,329)	.....	.....	.....	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	.....	.....997,226	.....	...1,735,959	.....	.....	.....(345,907)	.....	.....	.....	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	.....	.....957,718	.....	...1,653,873	.....	.....	.....(328,315)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/03/2023....	...64,801	...24,056,094	371.23.....	.....	.....1,379,614	.....	.....1,044,915	.....	...1,778,029	.....	.....	.....(334,699)	.....	.....	.....	03.....

QE06.141

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 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	.....	.....1,378,072	....	...2,427,158	.....	.....	.....(514,581)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/12/2023....	...70,148	...25,917,615	369.47.....	.....	.....1,572,720	.....	.....1,181,449	....	...2,022,487	.....	.....	.....(391,271)	.....	.....	.....	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	.....	.....871,875	....	...1,490,413	.....	.....	.....(292,049)	.....	.....	.....	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	.....	.....713,616	....	...1,192,070	.....	.....	.....(206,044)	.....	.....	.....	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	.....	.....663,360	....	...3,612,832	.....	.....	...(1,942,696)	.....	.....	.....	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	.....	.....385,042	....	...4,219,089	.....	.....	...(2,819,055)	.....	.....	.....	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	.....	.....55,207	....	...86,638	.....	.....	.....(22,040)	.....	.....	.....	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	.....	.....43,522	....	...67,072	.....	.....	.....(16,976)	.....	.....	.....	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	.....	.....798,666	....	...990,426	.....	.....	.....(185,567)	.....	.....	.....	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	.....	.....417,528	....	...518,106	.....	.....	.....(96,901)	.....	.....	.....	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	.....	.....279,408	....	...346,639	.....	.....	.....(64,772)	.....	.....	.....	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	.....	.....921,080	....	...1,102,610	.....	.....	.....(213,039)	.....	.....	.....	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	.....	.....165,652	....	...203,486	.....	.....	.....(38,314)	.....	.....	.....	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	.....	.....95,988	....	...112,538	.....	.....	.....(22,126)	.....	.....	.....	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	.....	.....764,862	....	...929,600	.....	.....	.....(176,108)	.....	.....	.....	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	.....	.....318,117	....	...390,550	.....	.....	.....(73,163)	.....	.....	.....	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	.....	.....316,660	....	...391,146	.....	.....	.....(72,746)	.....	.....	.....	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	.....	.....143,008	....	...222,964	.....	.....	.....(56,758)	.....	.....	.....	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	.....	.....551,301	....	...671,079	.....	.....	.....(126,508)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/28/2023....	...12,251	...4,771,617	389.48.....	.....	.....144,687	.....	.....103,636	....	...163,163	.....	.....	.....(41,052)	.....	.....	.....	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	.....	.....95,876	....	...146,576	.....	.....	.....(37,905)	.....	.....	.....	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	.....	.....42,815	....	...63,228	.....	.....	.....(16,894)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 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	.....	.....54,479	.....	.....82,780	.....	.....	.....(21,455)	.....	.....	.....	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	.....	.....66,536	.....	.....105,206	.....	.....	.....(26,203)	.....	.....	.....	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	.....	.....61,320	.....	.....94,233	.....	.....	.....(24,010)	.....	.....	.....	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	.....	.....64,641	.....	.....101,870	.....	.....	.....(25,262)	.....	.....	.....	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	.....	.....86,117	.....	.....980,025	.....	.....	.....(627,422)	.....	.....	.....	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	.....	.....597,622	.....	.....2,489,917	.....	.....	.....(1,161,094)	.....	.....	.....	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	.....	.....53,439	.....	.....380,700	.....	.....	.....(222,480)	.....	.....	.....	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	.....	.....359,648	.....	.....1,584,405	.....	.....	.....(843,313)	.....	.....	.....	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	.....	.....537,708	.....	.....1,723,360	.....	.....	.....(731,283)	.....	.....	.....	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	.....	.....565,646	.....	.....1,952,799	.....	.....	.....(867,607)	.....	.....	.....	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	.....	.....423,783	.....	.....972,213	.....	.....	.....(185,918)	.....	.....	.....	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	.....	.....218,054	.....	.....1,197,105	.....	.....	.....(706,079)	.....	.....	.....	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	.....	.....419,862	.....	.....1,194,181	.....	.....	.....(430,412)	.....	.....	.....	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	.....	.....498,038	.....	.....1,740,593	.....	.....	.....(677,331)	.....	.....	.....	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	.....	.....342,854	.....	.....1,480,043	.....	.....	.....(666,116)	.....	.....	.....	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	.....	.....466,188	.....	.....2,500,880	.....	.....	.....(1,358,604)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/13/2023....	50,746	14,498,543	285.71.....	.....	.....455,696	.....	.....317,565	.....	.....724,887	.....	.....	.....(138,131)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/11/2022....	42,710	11,509,799	269.49.....	.....	.....811,482	.....	.....320,258	.....	.....1,207,525	.....	.....	.....(491,223)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/28/2022....	57,909	15,030,759	259.56.....	.....	.....1,648,079	.....	.....607,187	.....	.....2,212,113	.....	.....	.....(1,040,892)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/10/2021....	47,133	12,090,170	256.51.....	.....	.....1,482,815	.....	.....378,821	.....	.....1,944,408	.....	.....	.....(1,103,993)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	07/18/2022....	34,066	9,523,781	279.57.....	.....	.....396,526	.....	.....232,779	.....	.....635,204	.....	.....	.....(163,748)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/07/2022....	34,966	9,245,132	264.4.....		832,551		362,079		1,166,450			(470,472)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/09/2021....	05/16/2022....	41,068	11,118,383	270.73.....	.....	.....748,262	.....	.....394,096	.....	....1,111,140	.....	.....	.....(354,166)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/03/2021....	42,431	11,004,865	259.36.....	.....	.....1,214,371	.....	.....286,537	.....	....1,629,531	.....	.....	.....(927,834)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/23/2023....	75,676	21,557,000	284.86.....	.....	.....718,163	.....	.....503,660	.....	....1,134,032	.....	.....	.....(214,503)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	10/13/2021....	48,418	12,959,998	267.67.....	.....	.....988,208	.....	.....54,900	.....	....1,457,329	.....	.....	.....(933,307)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/03/2022....	18,527	7,160,639	386.5.....	.....	.....166,927	.....	.....72,763	.....	....216,465	.....	.....	.....(94,164)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/03/2022....	.....	.....	409.7.....	.....	.....(0)	.....	.....	.....	....(20,351)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/14/2022....	9,266	3,608,586	389.44.....	.....	.....81,449	.....	.....36,900	.....	....89,347	.....	.....	.....(44,549)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/14/2022....	.....	.....	423.73.....	.....	.....(0)	.....	.....	.....	....(1,193)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	20,520	7,893,780	384.68.....	.....	.....208,077	.....	.....91,034	.....	....269,964	.....	.....	.....(117,043)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	.....	.....	410.44.....	.....	.....(0)	.....	.....	.....	....(20,477)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	24,005	9,263,204	385.88.....	.....	.....241,734	.....	.....105,759	.....	....292,503	.....	.....	.....(135,976)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	.....	.....	415.89.....	.....	.....(0)	.....	.....	.....	....(10,348)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	24,580	9,489,955	386.08.....	.....	.....234,004	.....	.....102,377	.....	....295,605	.....	.....	.....(131,627)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	.....	.....	411.77.....	.....	.....(0)	.....	.....	.....	....(20,192)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/07/2022....	13,020	5,030,666	386.39.....	.....	.....131,368	.....	.....58,098	.....	....153,858	.....	.....	.....(73,270)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/07/2022....	.....	.....	419.45.....	.....	.....(0)	.....	.....	.....	....(3,207)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/08/2022....	12,618	4,873,974	386.27.....	.....	.....128,452	.....	.....57,009	.....	....150,445	.....	.....	.....(71,442)	.....	.....	.....	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)	.....	.....	.....	....(2,898)	.....	.....	.....0	.....	.....	.....	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	.....	.....103,127	.....	....291,920	.....	.....	.....(128,422)	.....	.....	.....	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)	.....	.....	.....	....(23,143)	.....	.....	.....0	.....	.....	.....	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	.....	.....55,119	.....	....157,723	.....	.....	.....(68,209)	.....	.....	.....	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)	.....	.....	.....	....(15,748)	.....	.....	.....0	.....	.....	.....	03.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	03/15/2021....	03/11/2022....	..116,851	45,470,132	389.13.....	.....	.....983,883	.....	.....441,240	.....	...1,147,502	.....	.....	.....(542,643)	.....	.....	.....	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)	.....	.....	.....	.....(54,920)	.....	.....	.....0	.....	.....	.....	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	.....	.....1,222,073	.....	...4,975,662	.....	.....	...(1,459,081)	.....	.....	.....	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	.....	.....1,276,983	.....	...5,184,674	.....	.....	...(1,524,640)	.....	.....	.....	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	.....	.....76,093	.....	...310,085	.....	.....	.....(90,851)	.....	.....	.....	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	.....	.....66,055	.....	...268,623	.....	.....	.....(78,866)	.....	.....	.....	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	.....	.....18,691	.....	...75,628	.....	.....	.....(22,315)	.....	.....	.....	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	.....	.....197,032	.....	...765,374	.....	.....	.....(235,244)	.....	.....	.....	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	.....	.....194,683	.....	...448,429	.....	.....	.....(231,260)	.....	.....	.....	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	.....	.....77,166	.....	...109,960	.....	.....	.....(28,537)	.....	.....	.....	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....	7,509	...29,802,374	3,968.94.....	.....	.....1,039,232	.....	.....474,995	.....	...3,155,043	.....	.....	.....(564,237)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,246.77.....	.....	.....(0)	.....	.....	.....	...(1,626,369)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	16,797	...66,666,047	3,968.94.....	.....	.....2,696,916	.....	.....1,232,663	.....	...7,057,634	.....	.....	...(1,464,254)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,306.3.....	.....	.....(0)	.....	.....	.....	...(3,009,290)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	747	2,964,362	3,968.94.....	.....	.....109,114	.....	.....49,872	.....	...313,824	.....	.....	.....(59,242)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,266.61.....	.....	.....(0)	.....	.....	.....	...(152,230)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	255	1,013,429	3,968.94.....	.....	.....40,099	.....	.....18,328	.....	...107,287	.....	.....	.....(21,771)	.....	.....	.....	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)	.....	.....	.....	...(47,290)	.....	.....	.....0	.....	.....	.....	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	.....	.....48,783	.....	...249,104	.....	.....	.....(57,949)	.....	.....	.....	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)	.....	.....	.....	...(87,875)	.....	.....	.....0	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/18/2021....	02/17/2023....	9,104	2,911,726	319.83.....	.....	.....72,514	.....	.....52,435	.....	...77,993	.....	.....	.....(20,079)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/18/2021....	02/12/2024....	17,487	5,630,717	322.....	.....	.....173,898	.....	.....142,145	.....	...170,082	.....	.....	.....(31,752)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 24 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	.....	.....123,706	.....	.....148,503	.....	.....	.....(27,538)	.....	.....	.....	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	.....	.....181,514	.....	.....221,832	.....	.....	.....(40,174)	.....	.....	.....	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	.....	.....214,543	.....	.....250,992	.....	.....	.....(47,376)	.....	.....	.....	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	.....	.....114,571	.....	.....137,672	.....	.....	.....(25,271)	.....	.....	.....	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	.....	.....66,110	.....	.....76,317	.....	.....	.....(14,582)	.....	.....	.....	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	.....	.....185,037	.....	.....229,126	.....	.....	.....(40,628)	.....	.....	.....	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	.....	.....222,374	.....	.....270,020	.....	.....	.....(48,660)	.....	.....	.....	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	.....	.....86,624	.....	.....103,251	.....	.....	.....(18,955)	.....	.....	.....	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	.....	.....219,421	.....	.....262,394	.....	.....	.....(47,797)	.....	.....	.....	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	.....	.....58,773	.....	.....85,229	.....	.....	.....(22,242)	.....	.....	.....	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	.....	.....201,259	.....	.....248,261	.....	.....	.....(43,693)	.....	.....	.....	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	.....	.....97,896	.....	.....114,691	.....	.....	.....(21,253)	.....	.....	.....	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	.....	.....81,342	.....	.....92,372	.....	.....	.....(17,600)	.....	.....	.....	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	.....	.....127,824	.....	.....153,040	.....	.....	.....(27,595)	.....	.....	.....	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	.....	.....155,680	.....	.....181,371	.....	.....	.....(33,534)	.....	.....	.....	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	.....	.....101,496	.....	.....118,484	.....	.....	.....(21,863)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2024....	7,822	2,574,666	329.16.....	.....	.....58,802	.....	.....48,381	.....	.....53,753	.....	.....	.....(10,421)	.....	.....	.....	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	.....	.....43,096	.....	.....123,287	.....	.....	.....(50,409)	.....	.....	.....	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	.....	.....68,912	.....	.....105,937	.....	.....	.....(25,095)	.....	.....	.....	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	.....	.....75,116	.....	.....114,417	.....	.....	.....(28,150)	.....	.....	.....	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	.....	.....63,251	.....	.....94,320	.....	.....	.....(23,386)	.....	.....	.....	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	.....	.....57,609	.....	.....85,819	.....	.....	.....(20,978)	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/18/2021....	03/17/2023....	8,474	2,724,999	321.56.....	.....	.....63,648	.....	.....46,704	.....	.....66,826	.....	.....	.....(16,943)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/18/2021....	01/30/2024....	12,620	3,985,238	315.79.....	.....	.....159,610	.....	.....130,103	.....	.....163,273	.....	.....	.....(29,506)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/18/2021....	02/07/2024....	13,749	4,408,367	320.64.....	.....	.....144,066	.....	.....117,636	.....	.....142,497	.....	.....	.....(26,430)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/18/2021....	02/09/2024....	10,500	3,353,652	319.41.....	.....	.....115,817	.....	.....94,609	.....	.....115,513	.....	.....	.....(21,207)	.....	.....	.....	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	.....	.....13,636	.....	.....17,899	.....	.....	.....(5,195)	.....	.....	.....	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	.....	.....70,554	.....	.....95,917	.....	.....	.....(25,463)	.....	.....	.....	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	.....	.....9,261	.....	.....10,326	.....	.....	.....(2,109)	.....	.....	.....	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	.....	.....733,932	.....	.....827,877	.....	.....	.....(158,509)	.....	.....	.....	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	.....	.....144,063	.....	.....152,566	.....	.....	.....(31,009)	.....	.....	.....	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	.....	.....788,510	.....	.....866,224	.....	.....	.....(169,534)	.....	.....	.....	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	.....	.....310,784	.....	.....346,921	.....	.....	.....(66,746)	.....	.....	.....	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	.....	.....241,471	.....	.....266,108	.....	.....	.....(51,802)	.....	.....	.....	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	.....	.....1,211,713	.....	.....1,349,837	.....	.....	.....(259,653)	.....	.....	.....	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	.....	.....60,368	.....	.....63,178	.....	.....	.....(12,936)	.....	.....	.....	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	.....	.....147,100	.....	.....156,302	.....	.....	.....(31,416)	.....	.....	.....	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	.....	.....11,413	.....	.....16,334	.....	.....	.....(4,230)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/09/2023....	10,417	4,127,641	396.25.....	.....	.....101,772	.....	.....74,481	.....	.....100,700	.....	.....	.....(27,291)	.....	.....	.....	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	.....	.....111,768	.....	.....149,767	.....	.....	.....(40,875)	.....	.....	.....	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	.....	.....83,376	.....	.....117,641	.....	.....	.....(30,492)	.....	.....	.....	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	.....	.....81,220	.....	.....109,491	.....	.....	.....(29,535)	.....	.....	.....	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	.....	.....26,983	.....	.....37,123	.....	.....	.....(9,794)	.....	.....	.....	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		92,442		126,633			(33,488)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....53,741	.....	.....70,120	.....	.....	.....(19,432)	.....	.....	.....	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	.....	.....23,989	.....	.....94,790	.....	.....	.....(31,218)	.....	.....	.....	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)	.....	.....	.....	.....(4,015)	.....	.....	.....0	.....	.....	.....	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	.....	.....33,402	.....	.....134,772	.....	.....	.....(42,309)	.....	.....	.....	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)	.....	.....	.....	.....(9,655)	.....	.....	.....0	.....	.....	.....	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	.....	.....40,531	.....	.....160,082	.....	.....	.....(50,663)	.....	.....	.....	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)	.....	.....	.....	.....(9,973)	.....	.....	.....0	.....	.....	.....	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	.....	.....30,069	.....	.....117,250	.....	.....	.....(36,389)	.....	.....	.....	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)	.....	.....	.....	.....(8,273)	.....	.....	.....0	.....	.....	.....	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	.....	.....29,371	.....	.....113,157	.....	.....	.....(35,098)	.....	.....	.....	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)	.....	.....	.....	.....(7,751)	.....	.....	.....0	.....	.....	.....	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	.....	.....38,259	.....	.....142,562	.....	.....	.....(44,325)	.....	.....	.....	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)	.....	.....	.....	.....(8,665)	.....	.....	.....0	.....	.....	.....	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	.....	.....36,173	.....	.....131,795	.....	.....	.....(41,155)	.....	.....	.....	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)	.....	.....	.....	.....(7,314)	.....	.....	.....0	.....	.....	.....	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	.....	.....53,722	.....	.....194,615	.....	.....	.....(59,344)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/22/2022....	.....	.....	309.77.....	.....	.....(0)	.....	.....	.....	.....(12,384)	.....	.....	.....0	.....	.....	.....	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	.....	.....45,106	.....	.....114,629	.....	.....	.....(51,941)	.....	.....	.....	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)	.....	.....	.....	.....(1,864)	.....	.....	.....0	.....	.....	.....	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	.....	.....118,943	.....	.....355,923	.....	.....	.....(136,139)	.....	.....	.....	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)	.....	.....	.....	.....(55,552)	.....	.....	.....0	.....	.....	.....	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	.....	.....43,510	.....	.....137,397	.....	.....	.....(49,502)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....(30,384)	.....	.....	.....0	.....	.....	.....	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	.....	.....81,412	.....	.....231,679	.....	.....	.....(92,074)	.....	.....	.....	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)	.....	.....	.....	.....(21,028)	.....	.....	.....0	.....	.....	.....	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	.....	.....102,803	.....	.....271,738	.....	.....	.....(116,265)	.....	.....	.....	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)	.....	.....	.....	.....(8,539)	.....	.....	.....0	.....	.....	.....	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	.....	.....78,172	.....	.....220,634	.....	.....	.....(88,408)	.....	.....	.....	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)	.....	.....	.....	.....(19,278)	.....	.....	.....0	.....	.....	.....	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	.....	.....63,288	.....	.....159,075	.....	.....	.....(70,320)	.....	.....	.....	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)	.....	.....	.....	.....(3,106)	.....	.....	.....0	.....	.....	.....	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	.....	.....55,573	.....	.....137,364	.....	.....	.....(61,388)	.....	.....	.....	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)	.....	.....	.....	.....(2,179)	.....	.....	.....0	.....	.....	.....	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	.....	.....26,475	.....	.....52,516	.....	.....	.....(10,446)	.....	.....	.....	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	.....	.....30,813	.....	.....60,928	.....	.....	.....(12,057)	.....	.....	.....	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	.....	.....29,856	.....	.....58,690	.....	.....	.....(11,539)	.....	.....	.....	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	.....	.....25,689	.....	.....50,181	.....	.....	.....(9,809)	.....	.....	.....	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	.....	.....32,569	.....	.....61,960	.....	.....	.....(12,070)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/20/2023....	1,949	567,759	291.32.....	.....	.....15,280	.....	.....11,291	.....	.....21,005	.....	.....	.....(3,989)	.....	.....	.....	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	.....	.....8,777	.....	.....13,018	.....	.....	.....(1,887)	.....	.....	.....	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	.....	.....6,867	.....	.....9,473	.....	.....	.....(1,460)	.....	.....	.....	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	.....	.....67,052	.....	.....95,910	.....	.....	.....(23,821)	.....	.....	.....	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	.....	.....669,748	.....	.....776,278	.....	.....	.....(140,180)	.....	.....	.....	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	.....	.....95,586	.....	.....135,252	.....	.....	.....(33,768)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....52,845	.....	.....75,258	.....	.....	.....(18,634)	.....	.....	.....	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	.....	.....79,801	.....	.....112,431	.....	.....	.....(28,086)	.....	.....	.....	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	.....	.....90,385	.....	.....126,590	.....	.....	.....(31,752)	.....	.....	.....	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	.....	.....786,372	.....	.....903,561	.....	.....	.....(165,138)	.....	.....	.....	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	.....	.....322,748	.....	.....377,030	.....	.....	.....(67,702)	.....	.....	.....	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	.....	.....367,712	.....	.....427,263	.....	.....	.....(77,048)	.....	.....	.....	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	.....	.....677,553	.....	.....777,089	.....	.....	.....(141,814)	.....	.....	.....	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	.....	.....85,389	.....	.....234,391	.....	.....	.....(90,325)	.....	.....	.....	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)	.....	.....(20,107)	.....	.....	.....	.....	.....0	.....	.....	.....	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	.....	.....34,399	.....	.....109,599	.....	.....	.....(36,178)	.....	.....	.....	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)	.....	.....(25,327)	.....	.....	.....	.....	.....0	.....	.....	.....	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	.....	.....47,485	.....	.....129,067	.....	.....	.....(49,656)	.....	.....	.....	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)	.....	.....(10,035)	.....	.....	.....	.....	.....0	.....	.....	.....	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	.....	.....104,027	.....	.....259,449	.....	.....	.....(108,783)	.....	.....	.....	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)	.....	.....(8,037)	.....	.....	.....	.....	.....0	.....	.....	.....	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	.....	.....142,525	.....	.....351,239	.....	.....	.....(149,041)	.....	.....	.....	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....	.....	.....	420.21.....	.....	.....(0)	.....	.....(9,625)	.....	.....	.....	.....	.....0	.....	.....	.....	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	.....	.....75,659	.....	.....180,478	.....	.....	.....(77,784)	.....	.....	.....	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)	.....	.....(3,540)	.....	.....	.....	.....	.....0	.....	.....	.....	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	.....	.....63,593	.....	.....153,954	.....	.....	.....(65,014)	.....	.....	.....	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)	.....	.....(3,863)	.....	.....	.....	.....	.....0	.....	.....	.....	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		86,480		113,664			(28,559)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....166,749	.....	.....172,795	.....	.....	.....(32,761)	.....	.....	.....	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	.....	.....1,012,334	.....	.....1,104,948	.....	.....	.....(198,672)	.....	.....	.....	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	.....	.....362,325	.....	.....395,137	.....	.....	.....(71,029)	.....	.....	.....	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	.....	.....351,614	.....	.....385,611	.....	.....	.....(68,853)	.....	.....	.....	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	.....	.....686,857	.....	.....748,924	.....	.....	.....(134,500)	.....	.....	.....	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	.....	.....99,994	.....	.....104,383	.....	.....	.....(19,581)	.....	.....	.....	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	.....	.....69,384	.....	.....72,177	.....	.....	.....(13,587)	.....	.....	.....	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	.....	.....41,136	.....	.....55,402	.....	.....	.....(13,585)	.....	.....	.....	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	.....	.....47,455	.....	.....60,881	.....	.....	.....(15,672)	.....	.....	.....	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	.....	.....116,291	.....	.....154,328	.....	.....	.....(38,191)	.....	.....	.....	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	.....	.....52,360	.....	.....69,806	.....	.....	.....(17,164)	.....	.....	.....	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	.....	.....141,729	.....	.....188,305	.....	.....	.....(46,375)	.....	.....	.....	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	.....	.....97,613	.....	.....126,250	.....	.....	.....(31,881)	.....	.....	.....	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	.....	.....47,940	.....	.....62,719	.....	.....	.....(15,629)	.....	.....	.....	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	.....	.....92,122	.....	.....95,201	.....	.....	.....(18,159)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/15/2023....	8,404	2,654,514	315.85.....	.....	.....102,770	.....	.....77,150	.....	.....92,625	.....	.....	.....(25,620)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/19/2024....	14,830	4,722,830	318.47.....	.....	.....206,897	.....	.....173,055	.....	.....173,531	.....	.....	.....(33,842)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/21/2024....	14,024	4,442,434	316.78.....	.....	.....208,289	.....	.....174,283	.....	.....177,173	.....	.....	.....(34,006)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/22/2024....	15,150	4,927,642	325.25.....	.....	.....163,358	.....	.....136,712	.....	.....128,239	.....	.....	.....(26,646)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/22/2024....	15,835	5,080,741	320.86.....	.....	.....202,437	.....	.....169,417	.....	.....166,080	.....	.....	.....(33,020)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/26/2024....	14,938	4,833,807	323.6.....	.....	.....172,346	.....	.....144,338	.....	.....137,602	.....	.....	.....(28,008)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	04/06/2021....	03/28/2024....	30,744	9,928,205	322.93.....	.....	.....364,535	.....	.....305,403	.....	.....292,938	.....	.....	.....(59,132)	.....	.....	.....	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)
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	.....	.....77,597	.....	.....68,601	.....	.....	.....(15,024)	.....	.....	.....	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	.....	.....151,225	.....	.....143,792	.....	.....	.....(29,120)	.....	.....	.....	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	.....	.....175,440	.....	.....162,234	.....	.....	.....(33,672)	.....	.....	.....	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	.....	.....59,744	.....	.....69,911	.....	.....	.....(19,581)	.....	.....	.....	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	.....	.....78,402	.....	.....83,819	.....	.....	.....(25,319)	.....	.....	.....	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	.....	.....41,525	.....	.....43,148	.....	.....	.....(13,264)	.....	.....	.....	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	.....	.....159,099	.....	.....164,304	.....	.....	.....(31,856)	.....	.....	.....	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	.....	.....148,629	.....	.....154,857	.....	.....	.....(29,524)	.....	.....	.....	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	.....	.....203,309	.....	.....210,755	.....	.....	.....(40,070)	.....	.....	.....	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	.....	.....211,814	.....	.....216,507	.....	.....	.....(41,606)	.....	.....	.....	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	.....	.....174,710	.....	.....171,155	.....	.....	.....(34,204)	.....	.....	.....	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	.....	.....46,213	.....	.....147,421	.....	.....	.....(46,478)	.....	.....	.....	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)	.....	.....	.....	.....(11,204)	.....	.....	.....0	.....	.....	.....	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	.....	.....44,816	.....	.....141,061	.....	.....	.....(44,816)	.....	.....	.....	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)	.....	.....(10,220)	.....	.....	.....	.....	.....	.....	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	.....	.....12,394	.....	.....38,373	.....	.....	.....(12,185)	.....	.....	.....	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....	.....	.....	309.82.....	.....	.....(0)	.....	.....(0)	.....	.....(2,539)	.....	.....	.....	.....	.....	.....	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	.....	.....17,286	.....	.....53,529	.....	.....	.....(16,899)	.....	.....	.....	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)	.....	.....(3,635)	.....	.....	.....	.....	.....	.....	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	.....	.....26,099	.....	.....80,975	.....	.....	.....(25,374)	.....	.....	.....	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)	.....	.....(5,935)	.....	.....	.....	.....	.....	.....	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		14,356		44,678			(13,880)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	03/31/2022....	.....	.....	308.73.....	.....	.....(0)	.....	.....(0)	.....	.....(3,525)	.....	.....	.....	.....	.....	.....	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	.....	.....20,985	.....	.....64,006	.....	.....	.....(20,178)	.....	.....	.....	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)	.....	.....(4,370)	.....	.....	.....	.....	.....	.....	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	.....	.....44,557	.....	.....133,650	.....	.....	.....(41,921)	.....	.....	.....	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)	.....	.....(9,116)	.....	.....	.....	.....	.....	.....	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	.....	.....12,779	.....	.....37,746	.....	.....	.....(11,959)	.....	.....	.....	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)	.....	.....(2,324)	.....	.....	.....	.....	.....	.....	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	.....	.....45,515	.....	.....127,870	.....	.....	.....(44,251)	.....	.....	.....	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)	.....	.....(30,635)	.....	.....	.....	.....	.....	.....	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	.....	.....18,330	.....	.....47,739	.....	.....	.....(17,723)	.....	.....	.....	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)	.....	.....(8,233)	.....	.....	.....	.....	.....	.....	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	.....	.....68,188	.....	.....147,071	.....	.....	.....(65,565)	.....	.....	.....	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)	.....	.....(3,738)	.....	.....	.....	.....	.....	.....	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	.....	.....107,703	.....	.....230,250	.....	.....	.....(103,560)	.....	.....	.....	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)	.....	.....(5,332)	.....	.....	.....	.....	.....	.....	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	.....	.....67,271	.....	.....146,168	.....	.....	.....(64,684)	.....	.....	.....	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....	.....	.....	420.15.....	.....	.....(0)	.....	.....(0)	.....	.....(4,384)	.....	.....	.....	.....	.....	.....	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	.....	.....77,560	.....	.....161,526	.....	.....	.....(73,368)	.....	.....	.....	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)	.....	.....(3,169)	.....	.....	.....	.....	.....	.....	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	.....	.....69,695	.....	.....144,635	.....	.....	.....(65,574)	.....	.....	.....	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)	.....	.....(2,786)	.....	.....	.....	.....	.....	.....	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	.....	.....105,601	.....	.....229,660	.....	.....	.....(98,825)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/06/2022....	.....	.....	417.9.....	.....	.....(0)	.....	.....(0)	.....	.....(10,602)	.....	.....	.....	.....	.....	.....	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	.....	.....8,738	.....	.....9,032	.....	.....	.....(2,737)	.....	.....	.....	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	.....	.....4,888	.....	.....4,920	.....	.....	.....(1,514)	.....	.....	.....	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	.....	.....24,275	.....	.....23,504	.....	.....	.....(4,617)	.....	.....	.....	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	.....	.....61,304	.....	.....60,180	.....	.....	.....(11,609)	.....	.....	.....	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	.....	.....73,995	.....	.....72,371	.....	.....	.....(13,920)	.....	.....	.....	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	.....	.....25,429	.....	.....24,328	.....	.....	.....(4,757)	.....	.....	.....	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	.....	.....110,640	.....	.....107,096	.....	.....	.....(20,632)	.....	.....	.....	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	.....	.....38,111	.....	.....47,752	.....	.....	.....(11,866)	.....	.....	.....	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	.....	.....91,674	.....	.....111,871	.....	.....	.....(28,030)	.....	.....	.....	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	.....	.....86,579	.....	.....106,594	.....	.....	.....(26,425)	.....	.....	.....	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	.....	.....87,076	.....	.....84,061	.....	.....	.....(16,214)	.....	.....	.....	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	.....	.....1,181,001	.....	.....1,236,565	.....	.....	.....(219,661)	.....	.....	.....	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	.....	.....285,145	.....	.....299,594	.....	.....	.....(52,978)	.....	.....	.....	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	.....	.....467,479	.....	.....494,022	.....	.....	.....(86,759)	.....	.....	.....	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	.....	.....612,047	.....	.....626,925	.....	.....	.....(113,466)	.....	.....	.....	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....	40,611	16,135,618	397.32.....	.....	.....566,525	.....	.....477,924	.....	.....491,483	.....	.....	.....(88,601)	.....	.....	.....	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	.....	.....41,295	.....	.....39,243	.....	.....	.....(7,656)	.....	.....	.....	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	.....	.....61,962	.....	.....61,851	.....	.....	.....(11,449)	.....	.....	.....	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	.....	.....45,235	.....	.....54,975	.....	.....	.....(14,084)	.....	.....	.....	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	.....	.....742,853	.....	.....756,997	.....	.....	.....(137,117)	.....	.....	.....	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	.....	.....504,847	.....	.....519,512	.....	.....	.....(93,085)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 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	.....	.....317,919	.....	.....330,752	.....	.....	.....(58,555)	.....	.....	.....	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	.....	.....112,605	.....	.....140,819	.....	.....	.....(34,869)	.....	.....	.....	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	.....	.....48,560	.....	.....60,418	.....	.....	.....(15,009)	.....	.....	.....	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	.....	.....82,711	.....	.....103,296	.....	.....	.....(25,519)	.....	.....	.....	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	.....	.....57,354	.....	.....68,216	.....	.....	.....(17,663)	.....	.....	.....	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	.....	.....34,445	.....	.....41,641	.....	.....	.....(10,608)	.....	.....	.....	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	.....	.....78,683	.....	.....96,270	.....	.....	.....(24,232)	.....	.....	.....	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	.....	.....53,996	.....	.....64,129	.....	.....	.....(16,629)	.....	.....	.....	03.....
MAR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	03/10/2023....	...1,455	550,908	378.54.....	.....	.....14,946	.....	.....11,323	.....	.....9,739	.....	.....	.....(3,623)	.....	.....	.....	03.....
MAR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	03/16/2023....	...1,060	404,929	382.07.....	.....	.....9,485	.....	.....7,206	.....	.....5,754	.....	.....	.....(2,280)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/05/2023....	...2,363	902,683	382.08.....	.....	.....21,523	.....	.....16,494	.....	.....13,141	.....	.....	.....(5,029)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/06/2023....	...2,607	997,905	382.81.....	.....	.....23,096	.....	.....17,707	.....	.....13,876	.....	.....	.....(5,389)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/13/2023....	...476	182,751	383.64.....	.....	.....4,106	.....	.....3,157	.....	.....2,429	.....	.....	.....(949)	.....	.....	.....	03.....
APR 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/01/2022....	...742	274,970	370.36.....	.....	.....5,219	.....	.....2,714	.....	.....5,582	.....	.....	.....(2,505)	.....	.....	.....	03.....
APR 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/01/2022....	.....	.....	382.85.....	.....	.....(0)	.....	.....(0)	.....	.....(1,596)	.....	.....	.....	.....	.....	.....	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	.....	...1,692,737	.....	...3,802,442	.....	.....	...(1,416,371)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	#####	...66,831,618	4,170.42.....	.....	...2,665,913	.....	...1,451,442	.....	...2,607,083	.....	.....	...(1,214,472)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	5,074,751	...5,074,751	4,170.42.....	.....	...187,157	.....	...101,896	.....	...187,955	.....	.....	...(85,260)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	2,926,661	...2,926,661	4,170.42.....	.....	...112,940	.....	...61,489	.....	...112,061	.....	.....	...(51,450)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	2,079,043	...2,079,043	4,170.42.....	.....	...83,973	.....	...45,718	.....	...81,926	.....	.....	...(38,254)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	9,653,958	...9,653,958	4,170.42.....	.....	...418,209	.....	...227,692	.....	...395,342	.....	.....	...(190,518)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	1,204,259	...1,204,259	4,170.42.....	.....	...53,963	.....	...29,380	.....	...49,722	.....	.....	...(24,583)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.157

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 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	.....	.....71,428	.....	.....125,761	.....	.....	.....(61,602)	.....	.....	.....	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)	.....	.....(2,307)	.....	.....	.....	.....	.....	.....	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	.....	.....73,296	.....	.....127,886	.....	.....	.....(62,225)	.....	.....	.....	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)	.....	.....(2,298)	.....	.....	.....	.....	.....	.....	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	.....	.....76,777	.....	.....135,794	.....	.....	.....(64,843)	.....	.....	.....	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)	.....	.....(2,850)	.....	.....	.....	.....	.....	.....	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	.....	.....76,442	.....	.....141,466	.....	.....	.....(64,227)	.....	.....	.....	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)	.....	.....(5,819)	.....	.....	.....	.....	.....	.....	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	.....	.....17,739	.....	.....40,156	.....	.....	.....(14,828)	.....	.....	.....	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)	.....	.....(9,541)	.....	.....	.....	.....	.....	.....	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	.....	.....47,349	.....	.....81,218	.....	.....	.....(39,579)	.....	.....	.....	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)	.....	.....(1,579)	.....	.....	.....	.....	.....	.....	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	.....	.....132,919	.....	.....177,357	.....	.....	.....(110,425)	.....	.....	.....	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	.....	.....74,942	.....	.....73,284	.....	.....	.....(21,680)	.....	.....	.....	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	.....	.....24,651	.....	.....19,228	.....	.....	.....(7,087)	.....	.....	.....	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	.....	.....62,632	.....	.....46,392	.....	.....	.....(10,866)	.....	.....	.....	03.....
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	.....	.....78,356	.....	.....58,621	.....	.....	.....(13,550)	.....	.....	.....	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	.....	.....3,860	.....	.....2,780	.....	.....	.....(1,100)	.....	.....	.....	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	.....	.....63,428	.....	.....51,675	.....	.....	.....(11,259)	.....	.....	.....	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	.....	.....61,973	.....	.....48,714	.....	.....	.....(10,976)	.....	.....	.....	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	.....	.....66,518	.....	.....51,183	.....	.....	.....(11,679)	.....	.....	.....	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	.....	.....41,430	.....	.....32,328	.....	.....	.....(7,274)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 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	.....	.....58,307	.....	.....45,768	.....	.....	.....(10,193)	.....	.....	.....	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	.....	.....102,628	.....	.....80,494	.....	.....	.....(17,882)	.....	.....	.....	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	.....	.....57,398	.....	.....43,653	.....	.....	.....(10,001)	.....	.....	.....	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	.....	.....87,109	.....	.....82,735	.....	.....	.....(24,729)	.....	.....	.....	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	.....	.....164,260	.....	.....140,823	.....	.....	.....(27,856)	.....	.....	.....	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	.....	.....172,223	.....	.....143,080	.....	.....	.....(29,111)	.....	.....	.....	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	.....	.....70,223	.....	.....53,245	.....	.....	.....(11,831)	.....	.....	.....	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	.....	.....198,435	.....	.....162,128	.....	.....	.....(33,396)	.....	.....	.....	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	.....	.....204,284	.....	.....169,236	.....	.....	.....(34,306)	.....	.....	.....	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	.....	.....97,187	.....	.....75,447	.....	.....	.....(16,303)	.....	.....	.....	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	.....	.....91,527	.....	.....69,832	.....	.....	.....(15,354)	.....	.....	.....	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	.....	.....69,987	.....	.....48,613	.....	.....	.....(11,702)	.....	.....	.....	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	.....	.....100,596	.....	.....77,288	.....	.....	.....(16,802)	.....	.....	.....	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	.....	.....160,556	.....	.....125,196	.....	.....	.....(26,759)	.....	.....	.....	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	.....	.....63,620	.....	.....56,350	.....	.....	.....(17,864)	.....	.....	.....	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	.....	.....99,573	.....	.....74,852	.....	.....	.....(16,578)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/19/2024....	11,702	3,911,223	334.24.....	.....	.....102,296	.....	.....87,696	.....	.....62,610	.....	.....	.....(14,600)	.....	.....	.....	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	.....	.....134,184	.....	.....102,455	.....	.....	.....(22,244)	.....	.....	.....	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	.....	.....126,129	.....	.....98,812	.....	.....	.....(20,865)	.....	.....	.....	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	.....	.....68,472	.....	.....51,805	.....	.....	.....(11,315)	.....	.....	.....	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	.....	.....59,684	.....	.....51,083	.....	.....	.....(16,549)	.....	.....	.....	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	.....	.....62,390	.....	.....51,837	.....	.....	.....(17,116)	.....	.....	.....	03.....

QE06.158

SCHEDULE DB - PART A - SECTION 1

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

QE06.159

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....40,755	.....	.....30,848	.....	.....	.....(11,141)	.....	.....	.....	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	.....	.....15,939	.....	.....12,616	.....	.....	.....(4,319)	.....	.....	.....	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	.....	.....182,201	.....	.....163,364	.....	.....	.....(31,379)	.....	.....	.....	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	.....	.....197,259	.....	.....173,400	.....	.....	.....(33,860)	.....	.....	.....	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	.....	.....186,041	.....	.....156,812	.....	.....	.....(31,758)	.....	.....	.....	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	.....	.....4,582	.....	.....3,216	.....	.....	.....(1,303)	.....	.....	.....	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	.....	.....11,314	.....	.....7,976	.....	.....	.....(3,170)	.....	.....	.....	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	.....	.....23,941	.....	.....16,267	.....	.....	.....(6,549)	.....	.....	.....	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	.....	.....13,211	.....	.....8,973	.....	.....	.....(3,562)	.....	.....	.....	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	.....	.....16,459	.....	.....11,348	.....	.....	.....(4,383)	.....	.....	.....	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	.....	.....1,495	.....	.....1,186	.....	.....	.....(393)	.....	.....	.....	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	.....	.....1,766	.....	.....2,176	.....	.....	.....(1,333)	.....	.....	.....	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)	.....	.....(366)	.....	.....	.....	.....	.....	.....	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	.....	.....706	.....	.....1,121	.....	.....	.....(528)	.....	.....	.....	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)	.....	.....(469)	.....	.....	.....	.....	.....	.....	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	.....	.....97,670	.....	.....106,972	.....	.....	.....(26,255)	.....	.....	.....	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....	4,636	1,854,124	399.9.....	.....	.....46,457	.....	.....36,738	.....	.....38,712	.....	.....	.....(9,719)	.....	.....	.....	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	.....	.....185,614	.....	.....202,007	.....	.....	.....(48,846)	.....	.....	.....	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	.....	.....47,886	.....	.....52,023	.....	.....	.....(12,580)	.....	.....	.....	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	.....	.....56,611	.....	.....60,911	.....	.....	.....(14,845)	.....	.....	.....	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	.....	.....69,348	.....	.....71,954	.....	.....	.....(18,154)	.....	.....	.....	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	.....	.....200,736	.....	.....212,939	.....	.....	.....(52,457)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 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	.....	.....442,247	....	.....414,205	.....	.....	.....(71,793)	.....	.....	.....	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	.....	.....553,561	....	.....520,636	.....	.....	.....(89,864)	.....	.....	.....	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	.....	.....70,836	....	.....63,002	.....	.....	.....(11,499)	.....	.....	.....	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	.....	.....787,492	....	.....726,145	.....	.....	.....(127,289)	.....	.....	.....	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	.....	.....87,107	....	.....97,494	.....	.....	.....(23,374)	.....	.....	.....	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	.....	.....492,930	....	.....458,300	.....	.....	.....(79,590)	.....	.....	.....	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	.....	.....401,541	....	.....370,092	.....	.....	.....(64,765)	.....	.....	.....	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	.....	.....385,953	....	.....358,198	.....	.....	.....(62,184)	.....	.....	.....	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	.....	.....637,922	....	.....596,121	.....	.....	.....(102,780)	.....	.....	.....	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	.....	.....70,138	....	.....62,104	.....	.....	.....(11,264)	.....	.....	.....	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	.....	.....777,980	....	.....727,031	.....	.....	.....(124,810)	.....	.....	.....	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	.....	.....418,863	....	.....389,381	.....	.....	.....(67,125)	.....	.....	.....	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	.....	.....373,985	....	.....348,559	.....	.....	.....(59,870)	.....	.....	.....	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	.....	.....906,436	....	.....829,725	.....	.....	.....(144,952)	.....	.....	.....	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	.....	.....74,212	....	.....64,451	.....	.....	.....(11,868)	.....	.....	.....	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	.....	.....114,688	....	.....121,319	.....	.....	.....(30,720)	.....	.....	.....	03.....
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	.....	.....40,115	....	.....33,266	.....	.....	.....(6,395)	.....	.....	.....	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	.....	.....126,328	....	.....134,186	.....	.....	.....(33,657)	.....	.....	.....	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	.....	.....62,311	....	.....67,395	.....	.....	.....(16,572)	.....	.....	.....	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	.....	.....51,226	....	.....53,546	.....	.....	.....(13,600)	.....	.....	.....	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	.....	.....66,467	....	.....69,727	.....	.....	.....(17,615)	.....	.....	.....	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	.....	.....59,868	....	.....64,230	.....	.....	.....(15,838)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/21/2023....	7,795	3,093,347	396.85.....	.....	.....88,159	.....	.....69,715	.....	.....75,989	.....	.....	.....(18,443)	.....	.....	.....	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	.....	.....42,338	.....	.....69,205	.....	.....	.....(32,258)	.....	.....	.....	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)	.....	.....(4,247)	.....	.....	.....	.....	.....	.....	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	.....	.....34,766	.....	.....48,100	.....	.....	.....(24,302)	.....	.....	.....	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)	.....	.....(2,216)	.....	.....	.....	.....	.....	.....	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	.....	.....24,092	.....	.....33,202	.....	.....	.....(16,760)	.....	.....	.....	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)	.....	.....(1,493)	.....	.....	.....	.....	.....	.....	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	.....	.....40,158	.....	.....52,463	.....	.....	.....(27,802)	.....	.....	.....	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)	.....	.....(2,065)	.....	.....	.....	.....	.....	.....	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	.....	.....21,419	.....	.....27,963	.....	.....	.....(14,758)	.....	.....	.....	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)	.....	.....(1,146)	.....	.....	.....	.....	.....	.....	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	.....	.....29,273	.....	.....38,371	.....	.....	.....(20,073)	.....	.....	.....	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)	.....	.....(1,718)	.....	.....	.....	.....	.....	.....	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	.....	.....22,684	.....	.....29,818	.....	.....	.....(15,264)	.....	.....	.....	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)	.....	.....(1,539)	.....	.....	.....	.....	.....	.....	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	.....	.....39,854	.....	.....50,489	.....	.....	.....(26,569)	.....	.....	.....	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....	.....	.....	317.54.....	.....	.....(0)	.....	.....(0)	.....	.....(2,234)	.....	.....	.....	.....	.....	.....	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	.....	.....48,465	.....	.....77,715	.....	.....	.....(36,349)	.....	.....	.....	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)	.....	.....(4,537)	.....	.....	.....	.....	.....	.....	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	.....	.....31,905	.....	.....51,966	.....	.....	.....(23,805)	.....	.....	.....	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)	.....	.....(3,249)	.....	.....	.....	.....	.....	.....	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	.....	.....24,607	.....	.....39,393	.....	.....	.....(18,265)	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/13/2022....	.....	.....	311.81.....	.....	.....(0)	.....	.....(0)	.....	.....(2,508)	.....	.....	.....	.....	.....	.....	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	.....	.....42,113	.....	.....62,009	.....	.....	.....(31,099)	.....	.....	.....	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)	.....	.....(2,893)	.....	.....	.....	.....	.....	.....	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	.....	.....49,769	.....	.....72,858	.....	.....	.....(35,833)	.....	.....	.....	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)	.....	.....(3,815)	.....	.....	.....	.....	.....	.....	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	.....	.....26,955	.....	.....40,570	.....	.....	.....(19,311)	.....	.....	.....	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)	.....	.....(2,317)	.....	.....	.....	.....	.....	.....	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	.....	.....66,087	.....	.....97,168	.....	.....	.....(47,112)	.....	.....	.....	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)	.....	.....(4,832)	.....	.....	.....	.....	.....	.....	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	.....	.....50,862	.....	.....70,490	.....	.....	.....(36,079)	.....	.....	.....	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)	.....	.....(3,007)	.....	.....	.....	.....	.....	.....	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	.....	.....29,747	.....	.....46,721	.....	.....	.....(21,418)	.....	.....	.....	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)	.....	.....(1,290)	.....	.....	.....	.....	.....	.....	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	.....	.....20,120	.....	.....34,460	.....	.....	.....(13,862)	.....	.....	.....	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)	.....	.....(4,677)	.....	.....	.....	.....	.....	.....	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	.....	.....70,233	.....	.....101,731	.....	.....	.....(48,160)	.....	.....	.....	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....	.....	.....	427.72.....	.....	.....(0)	.....	.....(0)	.....	.....(1,792)	.....	.....	.....	.....	.....	.....	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	.....	.....91,643	.....	.....136,765	.....	.....	.....(62,841)	.....	.....	.....	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)	.....	.....(3,245)	.....	.....	.....	.....	.....	.....	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	.....	.....96,401	.....	.....143,001	.....	.....	.....(66,104)	.....	.....	.....	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)	.....	.....(3,162)	.....	.....	.....	.....	.....	.....	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	.....	.....82,701	.....	.....119,836	.....	.....	.....(55,910)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan 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)	.....	.....(2,197)	.....	.....	.....	.....	.....	.....	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	.....	.....56,499	.....	.....84,053	.....	.....	.....(38,018)	.....	.....	.....	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)	.....	.....(2,018)	.....	.....	.....	.....	.....	.....	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	.....	.....56,922	.....	.....85,846	.....	.....	.....(38,125)	.....	.....	.....	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)	.....	.....(2,439)	.....	.....	.....	.....	.....	.....	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	.....	.....21,391	.....	.....40,774	.....	.....	.....(14,261)	.....	.....	.....	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)	.....	.....(9,218)	.....	.....	.....	.....	.....	.....	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	.....	.....58,027	.....	.....96,848	.....	.....	.....(41,572)	.....	.....	.....	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)	.....	.....(5,413)	.....	.....	.....	.....	.....	.....	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	.....	.....19,191	.....	.....38,510	.....	.....	.....(13,681)	.....	.....	.....	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)	.....	.....(9,080)	.....	.....	.....	.....	.....	.....	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	.....	.....58,378	.....	.....90,803	.....	.....	.....(41,411)	.....	.....	.....	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)	.....	.....(2,419)	.....	.....	.....	.....	.....	.....	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	.....	.....102,143	.....	.....158,219	.....	.....	.....(72,456)	.....	.....	.....	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)	.....	.....(4,471)	.....	.....	.....	.....	.....	.....	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	.....	.....97,839	.....	.....149,862	.....	.....	.....(69,403)	.....	.....	.....	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....	.....	.....	424.3.....	.....	.....(0)	.....	.....(0)	.....	.....(3,759)	.....	.....	.....	.....	.....	.....	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	.....	.....72,348	.....	.....107,193	.....	.....	.....(50,573)	.....	.....	.....	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)	.....	.....(2,057)	.....	.....	.....	.....	.....	.....	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	.....	.....103,443	.....	.....151,926	.....	.....	.....(71,960)	.....	.....	.....	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)	.....	.....(2,869)	.....	.....	.....	.....	.....	.....	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	.....	.....65,237	.....	.....101,125	.....	.....	.....(45,164)	.....	.....	.....	03.....

QE06.163

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/27/2022....	.....	.....	422.16.....	.....	.....(0)	.....	.....(0)	.....	.....(3,669)	.....	.....	.....	.....	.....	.....	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	.....	.....14,652	.....	.....11,488	.....	.....	.....(3,781)	.....	.....	.....	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	.....	.....47,593	.....	.....37,752	.....	.....	.....(7,338)	.....	.....	.....	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	.....	.....33,855	.....	.....25,817	.....	.....	.....(5,214)	.....	.....	.....	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	.....	.....251,450	.....	.....200,943	.....	.....	.....(38,602)	.....	.....	.....	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	.....	.....103,228	.....	.....82,939	.....	.....	.....(15,780)	.....	.....	.....	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	.....	.....82,086	.....	.....66,032	.....	.....	.....(12,522)	.....	.....	.....	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	.....	.....151,739	.....	.....126,238	.....	.....	.....(23,147)	.....	.....	.....	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	.....	.....14,024	.....	.....11,005	.....	.....	.....(3,606)	.....	.....	.....	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	.....	.....12,175	.....	.....9,974	.....	.....	.....(3,033)	.....	.....	.....	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	.....	.....36,037	.....	.....28,712	.....	.....	.....(5,641)	.....	.....	.....	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	.....	.....36,199	.....	.....29,127	.....	.....	.....(5,660)	.....	.....	.....	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	.....	.....151,653	.....	.....121,288	.....	.....	.....(23,634)	.....	.....	.....	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	.....	.....61,228	.....	.....47,895	.....	.....	.....(9,511)	.....	.....	.....	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	.....	.....54,754	.....	.....42,250	.....	.....	.....(8,496)	.....	.....	.....	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	.....	.....112,627	.....	.....88,978	.....	.....	.....(17,420)	.....	.....	.....	03.....
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	.....	.....24,147	.....	.....25,514	.....	.....	.....(5,932)	.....	.....	.....	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	.....	.....89,538	.....	.....95,908	.....	.....	.....(21,544)	.....	.....	.....	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	.....	.....811,910	.....	.....763,247	.....	.....	.....(121,528)	.....	.....	.....	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	.....	.....470,398	.....	.....444,546	.....	.....	.....(70,335)	.....	.....	.....	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	.....	.....414,770	.....	.....394,904	.....	.....	.....(61,952)	.....	.....	.....	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	.....	.....391,026	.....	.....363,081	.....	.....	.....(58,344)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 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	.....	.....477,655	.....	.....458,185	.....	.....	.....(71,269)	.....	.....	.....	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	.....	.....54,075	.....	.....50,406	.....	.....	.....(8,068)	.....	.....	.....	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	.....	.....92,409	.....	.....84,852	.....	.....	.....(13,744)	.....	.....	.....	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	.....	.....605,524	.....	.....556,540	.....	.....	.....(89,967)	.....	.....	.....	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	.....	.....362,671	.....	.....337,936	.....	.....	.....(53,828)	.....	.....	.....	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	.....	.....148,391	.....	.....164,350	.....	.....	.....(36,262)	.....	.....	.....	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	.....	.....390,397	.....	.....362,433	.....	.....	.....(57,882)	.....	.....	.....	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	.....	.....712,683	.....	.....656,072	.....	.....	.....(105,555)	.....	.....	.....	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	.....	.....46,517	.....	.....51,556	.....	.....	.....(11,348)	.....	.....	.....	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	.....	.....136,516	.....	.....150,337	.....	.....	.....(33,188)	.....	.....	.....	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	.....	.....76,076	.....	.....83,999	.....	.....	.....(18,462)	.....	.....	.....	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	.....	.....45,525	.....	.....49,837	.....	.....	.....(11,048)	.....	.....	.....	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	.....	.....26,850	.....	.....28,651	.....	.....	.....(6,516)	.....	.....	.....	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	.....	.....170,873	.....	.....180,840	.....	.....	.....(41,255)	.....	.....	.....	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	.....	.....78,918	.....	.....85,793	.....	.....	.....(19,021)	.....	.....	.....	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	.....	.....9,392	.....	.....10,346	.....	.....	.....(2,348)	.....	.....	.....	03.....
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	.....	.....49,650	.....	.....45,948	.....	.....	.....(7,442)	.....	.....	.....	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	.....	.....98,603	.....	.....93,312	.....	.....	.....(14,717)	.....	.....	.....	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	.....	.....79,756	.....	.....71,975	.....	.....	.....(11,904)	.....	.....	.....	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	.....	.....87,331	.....	.....78,222	.....	.....	.....(12,979)	.....	.....	.....	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	.....	.....57,181	.....	.....50,184	.....	.....	.....(8,471)	.....	.....	.....	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	.....	.....164,542	.....	.....155,550	.....	.....	.....(24,377)	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.166

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/12/2021....	05/07/2024....	6,499	2,639,943	406.18.....	.....	.....72,274	.....	.....62,982	.....	.....55,974	.....	.....	.....(9,291)	.....	.....	.....	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	.....	.....92,214	.....	.....80,178	.....	.....	.....(13,561)	.....	.....	.....	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	.....	.....20,913	.....	.....21,041	.....	.....	.....(4,988)	.....	.....	.....	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	.....	.....55,840	.....	.....53,676	.....	.....	.....(8,657)	.....	.....	.....	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	.....	.....75,530	.....	.....69,373	.....	.....	.....(11,633)	.....	.....	.....	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	.....	.....70,015	.....	.....63,765	.....	.....	.....(10,689)	.....	.....	.....	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	.....	.....59,200	.....	.....55,163	.....	.....	.....(8,999)	.....	.....	.....	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	.....	.....77,609	.....	.....71,646	.....	.....	.....(11,759)	.....	.....	.....	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	.....	.....78,052	.....	.....68,966	.....	.....	.....(11,788)	.....	.....	.....	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	.....	.....82,153	.....	.....76,127	.....	.....	.....(12,354)	.....	.....	.....	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	.....	.....16,274	.....	.....12,274	.....	.....	.....(3,921)	.....	.....	.....	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	.....	.....63,249	.....	.....48,326	.....	.....	.....(9,301)	.....	.....	.....	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	.....	.....25,292	.....	.....19,541	.....	.....	.....(3,719)	.....	.....	.....	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	.....	.....85,071	.....	.....67,106	.....	.....	.....(12,752)	.....	.....	.....	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	.....	.....82,035	.....	.....65,787	.....	.....	.....(12,244)	.....	.....	.....	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	.....	.....37,931	.....	.....29,961	.....	.....	.....(5,661)	.....	.....	.....	03.....
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	.....	.....57,531	.....	.....45,808	.....	.....	.....(8,559)	.....	.....	.....	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	.....	.....43,118	.....	.....33,490	.....	.....	.....(6,408)	.....	.....	.....	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	.....	.....75,280	.....	.....59,365	.....	.....	.....(11,153)	.....	.....	.....	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	.....	.....97,948	.....	.....79,120	.....	.....	.....(14,511)	.....	.....	.....	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	.....	.....43,666	.....	.....33,477	.....	.....	.....(6,449)	.....	.....	.....	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	.....	.....65,183	.....	.....93,637	.....	.....	.....(40,552)	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/06/2022....	.....	.....	427.92.....	.....	.....(0)	.....	.....(0)	.....	.....(1,813)	.....	.....	.....	.....	.....	.....	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	.....	.....58,054	.....	.....85,418	.....	.....	.....(34,988)	.....	.....	.....	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)	.....	.....(2,386)	.....	.....	.....	.....	.....	.....	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	.....	.....99,437	.....	.....141,512	.....	.....	.....(59,136)	.....	.....	.....	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)	.....	.....(2,861)	.....	.....	.....	.....	.....	.....	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	.....	.....66,922	.....	.....93,285	.....	.....	.....(41,633)	.....	.....	.....	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)	.....	.....(1,844)	.....	.....	.....	.....	.....	.....	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	.....	.....94,421	.....	.....130,814	.....	.....	.....(58,741)	.....	.....	.....	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)	.....	.....(2,274)	.....	.....	.....	.....	.....	.....	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	.....	.....71,225	.....	.....96,829	.....	.....	.....(43,706)	.....	.....	.....	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)	.....	.....(1,463)	.....	.....	.....	.....	.....	.....	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	.....	.....82,648	.....	.....115,362	.....	.....	.....(50,486)	.....	.....	.....	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)	.....	.....(2,093)	.....	.....	.....	.....	.....	.....	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	.....	.....59,045	.....	.....87,447	.....	.....	.....(35,906)	.....	.....	.....	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)	.....	.....(2,193)	.....	.....	.....	.....	.....	.....	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	.....	.....18,109	.....	.....31,814	.....	.....	.....(10,963)	.....	.....	.....	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....	.....	.....	412.15.....	.....	.....(0)	.....	.....(0)	.....	.....(4,587)	.....	.....	.....	.....	.....	.....	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	.....	.....69,580	.....	.....106,195	.....	.....	.....(41,934)	.....	.....	.....	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)	.....	.....(2,868)	.....	.....	.....	.....	.....	.....	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	.....	.....68,680	.....	.....102,893	.....	.....	.....(41,392)	.....	.....	.....	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)	.....	.....(3,477)	.....	.....	.....	.....	.....	.....	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	.....	.....160,498	.....	.....355,798	.....	.....	.....(96,012)	.....	.....	.....	03.....

QE06.167

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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	.....	.....1,722,382	....	...3,813,906	.....	.....	...(1,030,353)	.....	.....	.....	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	.....	.....37,391	....	.....82,734	.....	.....	.....(22,368)	.....	.....	.....	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	.....	.....97,994	....	.....217,521	.....	.....	.....(58,621)	.....	.....	.....	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	.....	.....30,997	....	.....67,031	.....	.....	.....(18,543)	.....	.....	.....	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	.....	.....277,916	....	.....610,459	.....	.....	.....(166,254)	.....	.....	.....	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	.....	.....1,814,589	....	.....4,025,724	.....	.....	...(1,085,513)	.....	.....	.....	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	.....	.....289,900	....	.....450,702	.....	.....	.....(172,128)	.....	.....	.....	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	.....	.....58,794	....	.....70,391	.....	.....	.....(13,231)	.....	.....	.....	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	.....	.....107,011	....	.....202,221	.....	.....	.....(63,538)	.....	.....	.....	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)	.....	.....(40,974)	....	.....(76,378)	.....	.....	.....24,328	.....	.....	.....	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	.....	.....108,469	....	.....204,978	.....	.....	.....(64,403)	.....	.....	.....	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)	.....	.....(32,821)	....	.....(59,059)	.....	.....	.....19,487	.....	.....	.....	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	.....	.....1,061,032	....	.....2,005,063	.....	.....	.....(629,988)	.....	.....	.....	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)	.....	.....(487,571)	....	.....(902,473)	.....	.....	.....289,495	.....	.....	.....	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	.....	.....2,216,768	....	.....4,189,093	.....	.....	...(1,316,206)	.....	.....	.....	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)	.....	.....(842,492)	....	.....(1,525,016)	.....	.....	.....500,230	.....	.....	.....	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....	621	...2,593,380	4,173.85.....	.....	.....155,509	.....	.....97,574	....	.....184,389	.....	.....	.....(57,935)	.....	.....	.....	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)	.....	.....(41,185)	....	.....(77,498)	.....	.....	.....24,454	.....	.....	.....	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	.....	.....104,634	....	.....106,972	.....	.....	.....(22,995)	.....	.....	.....	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	.....	.....63,682	....	.....54,051	.....	.....	.....(8,602)	.....	.....	.....	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	.....	.....753,934	....	.....691,506	.....	.....	.....(101,734)	.....	.....	.....	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	.....	.....438,896	....	.....408,515	.....	.....	.....(59,162)	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/21/2021....	05/16/2024....	...22,859	9,108,874	398.48.....	.....	.....329,628	.....	.....290,509	.....	.....270,330	.....	.....	.....(39,119)	.....	.....	.....	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	.....	.....546,052	.....	.....502,390	.....	.....	.....(73,452)	.....	.....	.....	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	.....	.....376,942	.....	.....342,682	.....	.....	.....(50,704)	.....	.....	.....	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	.....	.....50,861	.....	.....43,998	.....	.....	.....(6,820)	.....	.....	.....	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	.....	.....262,149	.....	.....273,022	.....	.....	.....(57,512)	.....	.....	.....	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	.....	.....130,876	.....	.....139,350	.....	.....	.....(28,567)	.....	.....	.....	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	.....	.....68,191	.....	.....72,777	.....	.....	.....(14,859)	.....	.....	.....	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	.....	.....35,829	.....	.....37,032	.....	.....	.....(7,794)	.....	.....	.....	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	.....	.....124,531	.....	.....128,478	.....	.....	.....(27,045)	.....	.....	.....	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	.....	.....60,134	.....	.....62,295	.....	.....	.....(13,037)	.....	.....	.....	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	.....	.....62,108	.....	.....67,737	.....	.....	.....(13,465)	.....	.....	.....	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	.....	.....488,199	.....	.....450,790	.....	.....	.....(66,153)	.....	.....	.....	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	.....	.....908	.....	.....575	.....	.....	.....(192)	.....	.....	.....	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	.....	.....12,173	.....	.....7,881	.....	.....	.....(2,761)	.....	.....	.....	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	.....	.....11,348	.....	.....7,619	.....	.....	.....(2,542)	.....	.....	.....	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	.....	.....26,417	.....	.....16,910	.....	.....	.....(5,845)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/05/2023....	...4,240	1,639,119	386.56.....	.....	.....35,661	.....	.....29,264	.....	.....18,520	.....	.....	.....(6,397)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/05/2023....	...1,896	735,841	388.2.....	.....	.....14,899	.....	.....12,226	.....	.....7,445	.....	.....	.....(2,673)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/12/2023....	...2,270	868,643	382.64.....	.....	.....22,497	.....	.....18,501	.....	.....12,752	.....	.....	.....(3,996)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/10/2023....	...1,504	579,556	385.42.....	.....	.....13,308	.....	.....10,937	.....	.....7,108	.....	.....	.....(2,370)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/12/2023....	...1,671	641,872	384.03.....	.....	.....15,678	.....	.....12,893	.....	.....8,632	.....	.....	.....(2,785)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/19/2023....	...1,640	631,686	385.09.....	.....	.....14,829	.....	.....12,220	.....	.....8,008	.....	.....	.....(2,608)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/24/2022....	622	233,175	374.91.....	.....	.....6,151	.....	.....3,993	.....	.....3,536	.....	.....	.....(2,158)	.....	.....	.....	03.....
MAY 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/24/2022....	.....	.....	390.65.....	.....	.....(1,555)	.....	.....(1,009)	.....	.....(701)	.....	.....	.....546	.....	.....	.....	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	.....	174,496	.....	125,943	.....	.....	(22,367)	.....	.....	.....	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	.....	173,811	.....	118,135	.....	.....	(22,161)	.....	.....	.....	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	.....	209,894	.....	146,341	.....	.....	(26,875)	.....	.....	.....	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	.....	126,214	.....	86,343	.....	.....	(16,042)	.....	.....	.....	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	.....	187,743	.....	131,681	.....	.....	(23,887)	.....	.....	.....	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	.....	171,146	.....	122,962	.....	.....	(21,617)	.....	.....	.....	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	.....	265,126	.....	187,827	.....	.....	(33,557)	.....	.....	.....	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	.....	148,790	.....	104,596	.....	.....	(18,773)	.....	.....	.....	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	.....	178,881	.....	124,860	.....	.....	(22,406)	.....	.....	.....	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	.....	253,110	.....	180,434	.....	.....	(31,770)	.....	.....	.....	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	.....	161,407	.....	112,027	.....	.....	(20,218)	.....	.....	.....	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	.....	97,324	.....	73,823	.....	.....	(20,660)	.....	.....	.....	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	.....	83,720	.....	60,063	.....	.....	(17,436)	.....	.....	.....	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	.....	72,355	.....	52,064	.....	.....	(14,543)	.....	.....	.....	03.....
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	.....	91,848	.....	66,920	.....	.....	(18,805)	.....	.....	.....	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	.....	202,115	.....	157,411	.....	.....	(26,554)	.....	.....	.....	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	.....	243,047	.....	181,470	.....	.....	(31,622)	.....	.....	.....	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	.....	174,898	.....	125,612	.....	.....	(22,562)	.....	.....	.....	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	.....	196,275	.....	144,880	.....	.....	(25,400)	.....	.....	.....	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	.....	308,178	.....	211,512	.....	.....	(39,585)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.171

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/19/2021....	05/13/2022....	15,393	4,950,469	321.61.....	.....	.....99,981	.....	.....62,733	.....	.....79,455	.....	.....	.....(37,249)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/19/2021....	05/15/2023....	3,008	967,451	321.61.....	.....	.....30,957	.....	.....25,270	.....	.....24,881	.....	.....	.....(5,687)	.....	.....	.....	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	.....	.....51,227	.....	.....49,371	.....	.....	.....(27,942)	.....	.....	.....	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)	.....	.....(3,421)	.....	.....(1,533)	.....	.....	.....1,866	.....	.....	.....	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	.....	.....34,250	.....	.....36,275	.....	.....	.....(18,431)	.....	.....	.....	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)	.....	.....(2,895)	.....	.....(1,570)	.....	.....	.....1,558	.....	.....	.....	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	.....	.....41,311	.....	.....41,784	.....	.....	.....(22,330)	.....	.....	.....	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)	.....	.....(3,383)	.....	.....(1,713)	.....	.....	.....1,829	.....	.....	.....	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	.....	.....46,480	.....	.....50,104	.....	.....	.....(24,900)	.....	.....	.....	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)	.....	.....(4,856)	.....	.....(2,903)	.....	.....	.....2,602	.....	.....	.....	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	.....	.....68,503	.....	.....73,067	.....	.....	.....(36,054)	.....	.....	.....	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)	.....	.....(6,282)	.....	.....(3,630)	.....	.....	.....3,306	.....	.....	.....	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	.....	.....81,772	.....	.....90,792	.....	.....	.....(42,479)	.....	.....	.....	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)	.....	.....(8,010)	.....	.....(4,904)	.....	.....	.....4,161	.....	.....	.....	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	.....	.....38,448	.....	.....40,515	.....	.....	.....(20,147)	.....	.....	.....	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)	.....	.....(3,662)	.....	.....(2,098)	.....	.....	.....1,919	.....	.....	.....	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....	10,994	3,246,302	295.27.....	.....	.....93,452	.....	.....62,040	.....	.....67,324	.....	.....	.....(31,412)	.....	.....	.....	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)	.....	.....(6,350)	.....	.....(3,947)	.....	.....	.....3,215	.....	.....	.....	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	.....	.....49,787	.....	.....53,960	.....	.....	.....(25,423)	.....	.....	.....	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)	.....	.....(5,381)	.....	.....(3,385)	.....	.....	.....2,748	.....	.....	.....	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	.....	.....61,875	.....	.....63,742	.....	.....	.....(31,197)	.....	.....	.....	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)	.....	.....(5,129)	.....	.....(2,838)	.....	.....	.....2,586	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/31/2022....	7,050	2,094,987	297.16.....	.....	.....53,157	.....	.....35,536	.....	.....36,287	.....	.....	.....(17,621)	.....	.....	.....	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)	.....	.....(3,346)	.....	.....(1,934)	.....	.....	.....1,659	.....	.....	.....	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	.....	.....249,918	.....	.....271,352	.....	.....	.....(126,009)	.....	.....	.....	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)	.....	.....(10,752)	.....	.....(5,366)	.....	.....	.....5,421	.....	.....	.....	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	.....	.....92,461	.....	.....102,507	.....	.....	.....(46,619)	.....	.....	.....	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)	.....	.....(5,075)	.....	.....(2,796)	.....	.....	.....2,559	.....	.....	.....	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	.....	.....81,943	.....	.....88,682	.....	.....	.....(40,633)	.....	.....	.....	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)	.....	.....(4,690)	.....	.....(2,598)	.....	.....	.....2,326	.....	.....	.....	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	.....	.....30,877	.....	.....34,012	.....	.....	.....(15,568)	.....	.....	.....	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)	.....	.....(8,938)	.....	.....(8,585)	.....	.....	.....4,507	.....	.....	.....	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	.....	.....26,237	.....	.....29,432	.....	.....	.....(13,285)	.....	.....	.....	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)	.....	.....(5,589)	.....	.....(4,941)	.....	.....	.....2,830	.....	.....	.....	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	.....	.....92,212	.....	.....105,912	.....	.....	.....(48,532)	.....	.....	.....	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)	.....	.....(4,379)	.....	.....(2,244)	.....	.....	.....2,304	.....	.....	.....	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	.....	.....41,776	.....	.....48,413	.....	.....	.....(21,891)	.....	.....	.....	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)	.....	.....(2,396)	.....	.....(1,349)	.....	.....	.....1,256	.....	.....	.....	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....	2,327	908,475	390.49.....	.....	.....28,546	.....	.....18,759	.....	.....22,798	.....	.....	.....(9,787)	.....	.....	.....	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)	.....	.....(3,134)	.....	.....(2,709)	.....	.....	.....1,635	.....	.....	.....	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	.....	.....106,751	.....	.....126,756	.....	.....	.....(55,455)	.....	.....	.....	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)	.....	.....(5,808)	.....	.....(3,321)	.....	.....	.....3,017	.....	.....	.....	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	.....	.....117,289	.....	.....138,118	.....	.....	.....(60,929)	.....	.....	.....	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)	.....	.....(7,143)	.....	.....(4,252)	.....	.....	.....3,711	.....	.....	.....	03.....

QE06.172

SCHEDULE DB - PART A - SECTION 1

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

QE06.173

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/20/2022....	13,768	5,388,249	391.37.....	.....	.....162,045	.....	.....106,645	.....	.....127,402	.....	.....	.....(55,400)	.....	.....	.....	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)	.....	.....(7,339)	.....	.....(4,571)	.....	.....	.....3,813	.....	.....	.....	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	.....	.....85,514	.....	.....99,150	.....	.....	.....(43,853)	.....	.....	.....	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)	.....	.....(4,570)	.....	.....(2,583)	.....	.....	.....2,344	.....	.....	.....	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	.....	.....37,718	.....	.....42,621	.....	.....	.....(19,178)	.....	.....	.....	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)	.....	.....(1,987)	.....	.....(1,092)	.....	.....	.....1,010	.....	.....	.....	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	.....	.....157,373	.....	.....177,242	.....	.....	.....(80,361)	.....	.....	.....	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)	.....	.....(7,334)	.....	.....(3,834)	.....	.....	.....3,745	.....	.....	.....	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	.....	.....31,309	.....	.....19,513	.....	.....	.....(6,128)	.....	.....	.....	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	.....	.....194,894	.....	.....129,389	.....	.....	.....(24,184)	.....	.....	.....	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	.....	.....87,675	.....	.....59,316	.....	.....	.....(10,925)	.....	.....	.....	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.....	.....	.....91,492	.....	.....81,457	.....	.....53,309	.....	.....	.....(10,035)	.....	.....	.....	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	.....	.....63,378	.....	.....41,644	.....	.....	.....(7,832)	.....	.....	.....	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	.....	.....88,122	.....	.....58,921	.....	.....	.....(10,856)	.....	.....	.....	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	.....	.....107,535	.....	.....71,644	.....	.....	.....(13,152)	.....	.....	.....	03.....
MAY 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/12/2023....	1,388	590,396	425.44.....	.....	.....11,881	.....	.....9,923	.....	.....7,883	.....	.....	.....(1,958)	.....	.....	.....	03.....
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	.....	.....12,282	.....	.....9,780	.....	.....	.....(2,374)	.....	.....	.....	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	.....	.....8,702	.....	.....6,733	.....	.....	.....(1,660)	.....	.....	.....	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	.....	.....59,856	.....	.....48,830	.....	.....	.....(7,355)	.....	.....	.....	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	.....	.....48,439	.....	.....37,581	.....	.....	.....(5,952)	.....	.....	.....	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	.....	.....70,983	.....	.....52,747	.....	.....	.....(8,677)	.....	.....	.....	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	.....	.....24,490	.....	.....19,263	.....	.....	.....(2,984)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.174

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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	.....	.....59,876	.....	.....44,896	.....	.....	.....(7,296)	.....	.....	.....	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	.....	.....101,050	.....	.....83,292	.....	.....	.....(12,313)	.....	.....	.....	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	.....	.....75,744	.....	.....61,083	.....	.....	.....(9,200)	.....	.....	.....	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	.....	.....270,904	.....	.....215,487	.....	.....	.....(32,768)	.....	.....	.....	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	.....	.....58,846	.....	.....45,729	.....	.....	.....(7,140)	.....	.....	.....	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	.....	.....208,998	.....	.....165,160	.....	.....	.....(25,097)	.....	.....	.....	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	.....	.....65,195	.....	.....51,384	.....	.....	.....(7,853)	.....	.....	.....	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	.....	.....64,362	.....	.....49,860	.....	.....	.....(7,697)	.....	.....	.....	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	.....	.....42,871	.....	.....33,190	.....	.....	.....(5,111)	.....	.....	.....	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	.....	.....76,530	.....	.....68,759	.....	.....	.....(14,791)	.....	.....	.....	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	.....	.....42,167	.....	.....36,856	.....	.....	.....(7,989)	.....	.....	.....	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	.....	.....46,172	.....	.....38,097	.....	.....	.....(8,733)	.....	.....	.....	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	.....	.....51,144	.....	.....42,922	.....	.....	.....(9,658)	.....	.....	.....	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	.....	.....54,601	.....	.....48,544	.....	.....	.....(10,311)	.....	.....	.....	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	.....	.....943,825	.....	.....778,625	.....	.....	.....(112,710)	.....	.....	.....	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	.....	.....661,382	.....	.....537,685	.....	.....	.....(78,899)	.....	.....	.....	03.....
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	.....	.....341,212	.....	.....278,813	.....	.....	.....(40,663)	.....	.....	.....	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	.....	.....542,461	.....	.....434,649	.....	.....	.....(64,579)	.....	.....	.....	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	.....	.....537,074	.....	.....436,183	.....	.....	.....(63,937)	.....	.....	.....	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	.....	.....53,826	.....	.....38,984	.....	.....	.....(6,408)	.....	.....	.....	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	.....	.....159,158	.....	.....142,401	.....	.....	.....(30,607)	.....	.....	.....	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	.....	.....676,024	.....	.....537,582	.....	.....	.....(80,065)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 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	.....	.....375,043	.....	.....297,158	.....	.....	.....(44,372)	.....	.....	.....	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	.....	.....338,427	.....	.....267,347	.....	.....	.....(39,999)	.....	.....	.....	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	.....	.....436,546	.....	.....336,688	.....	.....	.....(51,596)	.....	.....	.....	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	.....	.....27,460	.....	.....19,628	.....	.....	.....(3,236)	.....	.....	.....	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	.....	.....54,083	.....	.....49,266	.....	.....	.....(10,383)	.....	.....	.....	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	.....	.....76,029	.....	.....67,050	.....	.....	.....(14,572)	.....	.....	.....	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	.....	.....42,901	.....	.....37,899	.....	.....	.....(8,209)	.....	.....	.....	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	.....	.....96,283	.....	.....83,819	.....	.....	.....(18,393)	.....	.....	.....	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	.....	.....40,084	.....	.....35,674	.....	.....	.....(7,657)	.....	.....	.....	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	.....	.....109,320	.....	.....91,723	.....	.....	.....(20,883)	.....	.....	.....	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	.....	.....145,399	.....	.....127,261	.....	.....	.....(27,592)	.....	.....	.....	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	.....	.....127,323	.....	.....192,015	.....	.....	.....(63,103)	.....	.....	.....	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)	.....	.....(72,018)	.....	.....(106,857)	.....	.....	.....35,693	.....	.....	.....	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	.....	.....446,695	.....	.....673,956	.....	.....	.....(218,513)	.....	.....	.....	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)	.....	.....(257,259)	.....	.....(381,384)	.....	.....	.....125,845	.....	.....	.....	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	.....	.....195,954	.....	.....293,024	.....	.....	.....(94,225)	.....	.....	.....	03.....
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)	.....	.....(106,984)	.....	.....(158,004)	.....	.....	.....51,443	.....	.....	.....	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	.....	.....146,468	.....	.....218,139	.....	.....	.....(69,835)	.....	.....	.....	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)	.....	.....(81,982)	.....	.....(120,806)	.....	.....	.....39,088	.....	.....	.....	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	.....	.....113,301	.....	.....168,262	.....	.....	.....(53,794)	.....	.....	.....	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)	.....	.....(74,657)	.....	.....(109,415)	.....	.....	.....35,446	.....	.....	.....	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	.....	.....107,911	.....	.....159,224	.....	.....	.....(50,388)	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/31/2022....			4,431.19.....		(87,908)		(59,926)	.....	.....(87,752)			27,982				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		153,760	.....	.....227,986			(73,004)				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)		(84,773)	.....	.....(124,702)			40,249				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		106,089	.....	.....156,475			(49,131)				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)		(58,555)	.....	.....(85,735)			27,118				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		231,268	.....	.....339,477			(106,667)				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)		(136,314)	.....	.....(198,578)			62,871				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		180,131	.....	.....262,411			(81,746)				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)		(98,154)	.....	.....(142,114)			44,544				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		131,667	.....	.....203,246			(70,849)				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)		(71,900)	.....	.....(109,127)			38,689				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		138,508	.....	.....212,186			(73,137)				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)		(74,973)	.....	.....(112,989)			39,589				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		114,543	.....	.....175,671			(59,923)				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)		(62,653)	.....	.....(94,336)			32,777				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		133,292	.....	.....201,509			(68,154)				03.....
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)		(68,269)	.....	.....(102,218)			34,907				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		296,404	.....	.....449,227			(154,349)				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)		(156,033)	.....	.....(234,103)			81,252				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		101,076	.....	.....154,132			(51,449)				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)		(58,007)	.....	.....(86,685)			29,526				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		133,704	.....	.....205,081			(67,449)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.177

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 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)		(82,253)		(123,061)			41,494				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		137,317		208,134			(69,271)				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)		(77,809)		(116,110)			39,252				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		116,754		175,994			(58,120)				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)		(63,874)		(94,903)			31,796				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		11,103		6,395			(2,140)				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		10,886		6,662			(2,081)				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		8,644		5,492			(1,646)				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		7,415		4,293			(1,396)				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		20,524		11,619			(3,818)				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		11,676		6,574			(2,151)				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		12,668		7,158			(2,311)				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		16,005		5,380			(8,261)				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)		(9,737)		(1,235)			5,026				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		7,650		2,522			(3,497)				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)		(4,686)		(651)			2,142				03.....
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		52,067		42,264			(9,234)				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		93,333		75,381			(16,471)				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		79,477		64,933			(13,980)				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		69,235		58,258			(12,198)				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		36,839		29,704			(6,469)				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		105,161		85,115			(18,437)				03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/09/2023....	6,165	2,479,764	402.26.....	.....	.....68,488	.....	.....58,272	.....	.....47,897	.....	.....	.....(10,217)	.....	.....	.....	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	.....	.....796,972	.....	.....607,054	.....	.....	.....(88,099)	.....	.....	.....	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	.....	.....423,573	.....	.....324,426	.....	.....	.....(46,775)	.....	.....	.....	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	.....	.....286,993	.....	.....220,834	.....	.....	.....(31,660)	.....	.....	.....	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	.....	.....928,890	.....	.....694,919	.....	.....	.....(102,367)	.....	.....	.....	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	.....	.....15,572	.....	.....10,090	.....	.....	.....(1,711)	.....	.....	.....	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	.....	.....63,898	.....	.....63,102	.....	.....	.....(28,136)	.....	.....	.....	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)	.....	.....(3,253)	.....	.....(1,521)	.....	.....	.....1,432	.....	.....	.....	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	.....	.....18,806	.....	.....18,618	.....	.....	.....(8,247)	.....	.....	.....	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)	.....	.....(2,592)	.....	.....(1,717)	.....	.....	.....1,137	.....	.....	.....	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	.....	.....62,328	.....	.....61,619	.....	.....	.....(27,221)	.....	.....	.....	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)	.....	.....(2,965)	.....	.....(1,353)	.....	.....	.....1,295	.....	.....	.....	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	.....	.....212,295	.....	.....205,748	.....	.....	.....(92,717)	.....	.....	.....	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)	.....	.....(9,727)	.....	.....(4,383)	.....	.....	.....4,248	.....	.....	.....	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	.....	.....59,643	.....	.....57,122	.....	.....	.....(25,733)	.....	.....	.....	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)	.....	.....(2,783)	.....	.....(1,249)	.....	.....	.....1,201	.....	.....	.....	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....	13,432	5,326,444	396.55.....	.....	.....132,305	.....	.....92,539	.....	.....88,586	.....	.....	.....(39,766)	.....	.....	.....	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)	.....	.....(4,134)	.....	.....(1,815)	.....	.....	.....1,776	.....	.....	.....	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	.....	.....55,818	.....	.....53,381	.....	.....	.....(23,890)	.....	.....	.....	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)	.....	.....(3,170)	.....	.....(1,539)	.....	.....	.....1,357	.....	.....	.....	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	.....	.....79,947	.....	.....75,892	.....	.....	.....(34,081)	.....	.....	.....	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)	.....	.....(20,891)	.....	.....(16,655)	.....	.....	.....8,906	.....	.....	.....	03.....

QE06.178

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC 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	.....	.....55,011	.....	.....53,885	.....	.....	.....(23,358)	.....	.....	.....	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)	.....	.....(5,978)	.....	.....(3,681)	.....	.....	.....2,538	.....	.....	.....	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	.....	.....102,750	.....	.....97,188	.....	.....	.....(43,628)	.....	.....	.....	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)	.....	.....(4,666)	.....	.....(2,062)	.....	.....	.....1,981	.....	.....	.....	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	.....	.....107,698	.....	.....100,151	.....	.....	.....(45,191)	.....	.....	.....	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)	.....	.....(4,593)	.....	.....(1,974)	.....	.....	.....1,927	.....	.....	.....	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	.....	.....87,394	.....	.....82,107	.....	.....	.....(37,108)	.....	.....	.....	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)	.....	.....(3,943)	.....	.....(1,736)	.....	.....	.....1,674	.....	.....	.....	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	.....	.....37,104	.....	.....30,577	.....	.....	.....(6,544)	.....	.....	.....	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	.....	.....45,404	.....	.....34,506	.....	.....	.....(7,750)	.....	.....	.....	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	.....	.....116,633	.....	.....87,734	.....	.....	.....(12,945)	.....	.....	.....	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	.....	.....67,831	.....	.....48,395	.....	.....	.....(7,521)	.....	.....	.....	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	.....	.....132,933	.....	.....97,898	.....	.....	.....(14,693)	.....	.....	.....	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	.....	.....71,225	.....	.....52,399	.....	.....	.....(7,840)	.....	.....	.....	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	.....	.....51,422	.....	.....39,635	.....	.....	.....(5,643)	.....	.....	.....	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	.....	.....138,892	.....	.....101,496	.....	.....	.....(15,240)	.....	.....	.....	03.....
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	.....	.....53,829	.....	.....38,035	.....	.....	.....(5,882)	.....	.....	.....	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	.....	.....83,942	.....	.....59,953	.....	.....	.....(9,145)	.....	.....	.....	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	.....	.....65,694	.....	.....47,579	.....	.....	.....(7,135)	.....	.....	.....	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	.....	.....60,737	.....	.....45,189	.....	.....	.....(6,569)	.....	.....	.....	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	.....	.....80,548	.....	.....57,707	.....	.....	.....(8,712)	.....	.....	.....	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	.....	.....56,774	.....	.....39,648	.....	.....	.....(6,122)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.180

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 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	.....	.....105,986	.....	.....76,169	.....	.....	.....(11,417)	.....	.....	.....	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	.....	.....38,885	.....	.....29,305	.....	.....	.....(4,176)	.....	.....	.....	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	.....	.....272,554	.....	.....251,813	.....	.....	.....(111,355)	.....	.....	.....	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	.....	.....24,891	.....	.....21,506	.....	.....	.....(4,202)	.....	.....	.....	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	.....	.....2,313,127	.....	4,175,781	.....	.....	.....(945,052)	.....	.....	.....	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	.....	.....2,014,580	.....	3,651,522	.....	.....	.....(823,077)	.....	.....	.....	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	.....	.....114,093	.....	165,440	.....	.....	.....(46,614)	.....	.....	.....	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	.....	.....111,723	.....	164,344	.....	.....	.....(45,646)	.....	.....	.....	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	.....	.....224,671	.....	328,722	.....	.....	.....(91,792)	.....	.....	.....	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	.....	.....363,485	.....	541,893	.....	.....	.....(148,505)	.....	.....	.....	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	.....	.....42,711	.....	63,828	.....	.....	.....(17,450)	.....	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/17/2021....	06/15/2022....	11,299	3,646,271	322.72.....	.....	.....74,715	.....	.....53,487	.....	56,295	.....	.....	.....(21,240)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/17/2021....	06/15/2023....	1,496	482,783	322.72.....	.....	.....15,535	.....	.....13,347	.....	11,885	.....	.....	.....(2,191)	.....	.....	.....	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	.....	.....1,973,223	.....	2,772,691	.....	.....	.....(783,147)	.....	.....	.....	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)	.....	.....(859,476)	.....	...(1,215,625)	.....	.....	.....341,115	.....	.....	.....	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	.....	.....2,610,226	.....	3,667,780	.....	.....	....(1,035,965)	.....	.....	.....	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....	.....	.....	4,607.55.....	.....	.....(1,291,362)	.....	.....(924,457)	.....	...(1,286,357)	.....	.....	.....366,905	.....	.....	.....	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	.....	.....120,076	.....	168,726	.....	.....	.....(47,657)	.....	.....	.....	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)	.....	.....(48,863)	.....	.....(68,833)	.....	.....	.....19,393	.....	.....	.....	03.....
JUN 22 IUL Call Options.....	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	.....	.....150,432	.....	205,662	.....	.....	.....(59,704)	.....	.....	.....	03.....
JUN 22 IUL Call Options.....	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	.....	.....31,199	.....	42,332	.....	.....	.....(12,382)	.....	.....	.....	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	.....	.....135,042	.....	189,755	.....	.....	.....(53,596)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 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)	.....	.....(49,534)	.....	.....(69,178)	.....	.....	.....19,659	.....	.....	.....	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	.....	.....157,656	.....	.....221,531	.....	.....	.....(62,571)	.....	.....	.....	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)	.....	.....(45,062)	.....	.....(60,736)	.....	.....	.....17,884	.....	.....	.....	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	.....	.....49,010	.....	.....43,640	.....	.....	.....(7,956)	.....	.....	.....	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	.....	.....110,482	.....	.....99,266	.....	.....	.....(17,849)	.....	.....	.....	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	.....	.....28,848	.....	.....26,012	.....	.....	.....(4,645)	.....	.....	.....	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	.....	.....39,931	.....	.....35,227	.....	.....	.....(6,441)	.....	.....	.....	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	.....	.....76,359	.....	.....67,819	.....	.....	.....(12,276)	.....	.....	.....	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	.....	.....58,008	.....	.....52,000	.....	.....	.....(9,311)	.....	.....	.....	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	.....	.....56,504	.....	.....51,110	.....	.....	.....(9,070)	.....	.....	.....	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	.....	.....48,372	.....	.....44,735	.....	.....	.....(7,764)	.....	.....	.....	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	.....	.....153,247	.....	.....148,611	.....	.....	.....(24,480)	.....	.....	.....	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	.....	.....68,232	.....	.....63,975	.....	.....	.....(10,882)	.....	.....	.....	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	.....	.....834,147	.....	.....681,183	.....	.....	.....(84,771)	.....	.....	.....	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	.....	.....397,822	.....	.....324,575	.....	.....	.....(40,388)	.....	.....	.....	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	.....	.....483,927	.....	.....391,610	.....	.....	.....(49,030)	.....	.....	.....	03.....
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	.....	.....312,643	.....	.....255,532	.....	.....	.....(31,708)	.....	.....	.....	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	.....	.....502,531	.....	.....412,708	.....	.....	.....(50,915)	.....	.....	.....	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	.....	.....20,371	.....	.....15,642	.....	.....	.....(2,058)	.....	.....	.....	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	.....	.....970,177	.....	.....813,956	.....	.....	.....(97,899)	.....	.....	.....	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	.....	.....546,506	.....	.....466,322	.....	.....	.....(55,091)	.....	.....	.....	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	.....	.....402,256	.....	.....343,037	.....	.....	.....(40,509)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/23/2021....	08/12/2022....	6,514	4,352,832	668.18.....	.....	.....239,016	.....	.....182,300	.....	.....254,549	.....	.....	.....(56,716)	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/23/2021....	08/12/2022....	.....	.....	726.46.....	.....	.....(0)	.....	.....(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	.....	.....143,298	.....	.....192,127	.....	.....	.....(69,178)	.....	.....	.....	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	.....	.....83,464	.....	.....99,902	.....	.....	.....(30,983)	.....	.....	.....	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	.....	.....39,267	.....	.....27,142	.....	.....	.....(6,007)	.....	.....	.....	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	.....	.....25,669	.....	.....19,035	.....	.....	.....(3,871)	.....	.....	.....	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	.....	.....71,137	.....	.....53,048	.....	.....	.....(6,924)	.....	.....	.....	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	.....	.....96,760	.....	.....70,509	.....	.....	.....(9,380)	.....	.....	.....	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	.....	.....94,774	.....	.....71,583	.....	.....	.....(9,187)	.....	.....	.....	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	.....	.....57,422	.....	.....42,332	.....	.....	.....(5,549)	.....	.....	.....	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	.....	.....106,519	.....	.....78,482	.....	.....	.....(10,253)	.....	.....	.....	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	.....	.....118,916	.....	.....88,868	.....	.....	.....(11,446)	.....	.....	.....	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	.....	.....110,942	.....	.....86,860	.....	.....	.....(10,635)	.....	.....	.....	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	.....	.....94,299	.....	.....70,662	.....	.....	.....(9,012)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/21/2024....	15,150	4,678,076	308.79.....	.....	.....107,471	.....	.....98,096	.....	.....76,344	.....	.....	.....(9,375)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/23/2022....	6,532	2,587,460	396.14.....	.....	.....65,578	.....	.....48,407	.....	.....45,754	.....	.....	.....(17,171)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/23/2022....	.....	.....	416.57.....	.....	.....(12,541)	.....	.....(9,257)	.....	.....(7,066)	.....	.....	.....3,284	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/24/2022....	15,982	6,336,320	396.47.....	.....	.....158,060	.....	.....116,789	.....	.....109,520	.....	.....	.....(41,271)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/24/2022....	.....	.....	429.84.....	.....	.....(8,470)	.....	.....(6,259)	.....	.....(3,294)	.....	.....	.....2,212	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/16/2022....	6,358	1,892,986	297.74.....	.....	.....42,598	.....	.....31,222	.....	.....31,868	.....	.....	.....(11,376)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/16/2022....	.....	.....	316.9.....	.....	.....(4,514)	.....	.....(3,309)	.....	.....(2,529)	.....	.....	.....1,205	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/15/2022....	10,223	3,047,504	298.11.....	.....	.....66,550	.....	.....48,728	.....	.....49,304	.....	.....	.....(17,823)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/15/2022....	.....	.....	318.18.....	.....	.....(6,031)	.....	.....(4,416)	.....	.....(3,240)	.....	.....	.....1,615	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....	7,784	2,299,737	295.44.....	.....	.....61,261	.....	.....44,948	.....	.....48,554	.....	.....	.....(16,313)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....	.....	.....	315.23.....	.....	.....(6,850)	.....	.....(5,026)	.....	.....(4,108)	.....	.....	.....1,824	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/20/2022....	6,863	2,026,326	295.27.....	.....	.....54,832	.....	.....40,354	.....	.....43,661	.....	.....	.....(14,478)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/20/2022....	.....	.....	314.81.....	.....	.....(6,519)	.....	.....(4,798)	.....	.....(3,960)	.....	.....	.....1,721	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/21/2022....	5,010	1,481,115	295.65.....	.....	.....39,076	.....	.....28,787	.....	.....30,846	.....	.....	.....(10,289)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/21/2022....	.....	.....	315.04.....	.....	.....(4,609)	.....	.....(3,395)	.....	.....(2,808)	.....	.....	.....1,214	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/22/2022....	7,136	2,114,683	296.36.....	.....	.....53,088	.....	.....39,149	.....	.....41,233	.....	.....	.....(13,939)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/22/2022....	.....	.....	315.69.....	.....	.....(6,065)	.....	.....(4,473)	.....	.....(3,632)	.....	.....	.....1,593	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/24/2022....	11,689	3,467,193	296.61.....	.....	.....85,683	.....	.....63,310	.....	.....66,215	.....	.....	.....(22,373)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/24/2022....	.....	.....	315.82.....	.....	.....(9,936)	.....	.....(7,342)	.....	.....(5,915)	.....	.....	.....2,594	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/14/2022....	15,512	6,172,945	397.94.....	.....	.....140,076	.....	.....102,455	.....	.....93,426	.....	.....	.....(37,620)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/14/2022....	.....	.....	432.76.....	.....	.....(5,584)	.....	.....(4,085)	.....	.....(1,860)	.....	.....	.....1,500	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/15/2022....	13,859	5,501,144	396.93.....	.....	.....132,217	.....	.....96,809	.....	.....90,263	.....	.....	.....(35,409)	.....	.....	.....	03.....
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)	.....	.....(8,626)	.....	.....(5,186)	.....	.....	.....3,155	.....	.....	.....	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	.....	.....45,648	.....	.....43,269	.....	.....	.....(16,632)	.....	.....	.....	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)	.....	.....(8,450)	.....	.....(6,374)	.....	.....	.....3,079	.....	.....	.....	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	.....	.....76,563	.....	.....75,025	.....	.....	.....(27,788)	.....	.....	.....	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)	.....	.....(5,161)	.....	.....(2,953)	.....	.....	.....1,873	.....	.....	.....	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		131,286		132,222			(47,648)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 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)	.....	.....(9,039)	.....	.....(5,388)	.....	.....	.....3,280	.....	.....	.....	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	.....	.....129,777	.....	.....130,124	.....	.....	.....(47,101)	.....	.....	.....	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)	.....	.....(8,238)	.....	.....(4,752)	.....	.....	.....2,990	.....	.....	.....	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	.....	.....119,246	.....	.....118,415	.....	.....	.....(42,783)	.....	.....	.....	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)	.....	.....(6,326)	.....	.....(3,471)	.....	.....	.....2,270	.....	.....	.....	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	.....	.....78,337	.....	.....75,540	.....	.....	.....(27,893)	.....	.....	.....	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)	.....	.....(5,123)	.....	.....(2,925)	.....	.....	.....1,824	.....	.....	.....	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	.....	.....85,387	.....	.....82,967	.....	.....	.....(30,519)	.....	.....	.....	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)	.....	.....(4,377)	.....	.....(2,326)	.....	.....	.....1,564	.....	.....	.....	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	.....	.....37,264	.....	.....38,259	.....	.....	.....(14,415)	.....	.....	.....	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)	.....	.....(3,048)	.....	.....(2,154)	.....	.....	.....1,179	.....	.....	.....	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	.....	.....22,334	.....	.....22,815	.....	.....	.....(8,604)	.....	.....	.....	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)	.....	.....(1,739)	.....	.....(1,198)	.....	.....	.....670	.....	.....	.....	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	.....	.....16,103	.....	.....16,304	.....	.....	.....(6,178)	.....	.....	.....	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)	.....	.....(1,172)	.....	.....(784)	.....	.....	.....450	.....	.....	.....	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	.....	.....29,444	.....	.....29,535	.....	.....	.....(11,071)	.....	.....	.....	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....	.....	.....	320.48.....	.....	.....(2,658)	.....	.....(1,932)	.....	.....(1,268)	.....	.....	.....726	.....	.....	.....	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	.....	.....33,545	.....	.....34,015	.....	.....	.....(12,664)	.....	.....	.....	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)	.....	.....(2,247)	.....	.....(1,517)	.....	.....	.....848	.....	.....	.....	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	.....	.....21,057	.....	.....21,249	.....	.....	.....(7,886)	.....	.....	.....	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)	.....	.....(1,490)	.....	.....(1,018)	.....	.....	.....558	.....	.....	.....	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		49,886		49,684			(18,608)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 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)	.....	.....(3,794)	.....	.....(2,579)	.....	.....	.....1,415	.....	.....	.....	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	.....	.....36,983	.....	.....36,899	.....	.....	.....(13,633)	.....	.....	.....	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)	.....	.....(3,023)	.....	.....(2,101)	.....	.....	.....1,114	.....	.....	.....	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	.....	.....25,150	.....	.....25,182	.....	.....	.....(9,235)	.....	.....	.....	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)	.....	.....(1,791)	.....	.....(1,215)	.....	.....	.....658	.....	.....	.....	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	.....	.....32,136	.....	.....23,507	.....	.....	.....(4,960)	.....	.....	.....	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	.....	.....19,689	.....	.....14,548	.....	.....	.....(2,971)	.....	.....	.....	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	.....	.....9,367	.....	.....6,887	.....	.....	.....(1,398)	.....	.....	.....	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	.....	.....52,666	.....	.....38,609	.....	.....	.....(5,072)	.....	.....	.....	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	.....	.....41,558	.....	.....30,979	.....	.....	.....(4,015)	.....	.....	.....	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	.....	.....76,382	.....	.....56,191	.....	.....	.....(7,349)	.....	.....	.....	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	.....	.....191,729	.....	.....139,924	.....	.....	.....(18,390)	.....	.....	.....	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	.....	.....40,486	.....	.....29,338	.....	.....	.....(3,868)	.....	.....	.....	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	.....	.....51,552	.....	.....38,057	.....	.....	.....(4,930)	.....	.....	.....	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	.....	.....154,777	.....	.....114,644	.....	.....	.....(14,741)	.....	.....	.....	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	.....	.....89,315	.....	.....67,467	.....	.....	.....(8,472)	.....	.....	.....	03.....
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	.....	.....29,052	.....	.....21,268	.....	.....	.....(2,758)	.....	.....	.....	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	.....	.....266,787	.....	.....202,233	.....	.....	.....(25,229)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/28/2021....	05/19/2023....	7,945	2,610,761	328.62.....	.....	.....64,008	.....	.....55,356	.....	.....42,312	.....	.....	.....(8,652)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/28/2021....	05/26/2023....	7,388	2,438,459	330.05.....	.....	.....55,750	.....	.....48,290	.....	.....36,012	.....	.....	.....(7,460)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/28/2021....	06/02/2023....	6,649	2,179,973	327.85.....	.....	.....56,556	.....	.....49,064	.....	.....37,894	.....	.....	.....(7,493)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/28/2021....	06/07/2023....	10,933	3,623,209	331.39.....	.....	.....78,058	.....	.....67,790	.....	.....49,360	.....	.....	.....(10,268)	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	06/28/2021....	06/13/2023....	7,742	2,561,163	330.83.....	.....	.....57,300	.....	.....49,826	.....	.....36,617	.....	.....	.....(7,474)	.....	.....	.....	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	.....	.....49,411	.....	.....37,564	.....	.....	.....(7,317)	.....	.....	.....	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	.....	.....39,349	.....	.....30,106	.....	.....	.....(5,772)	.....	.....	.....	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	.....	.....118,531	.....	.....88,856	.....	.....	.....(11,591)	.....	.....	.....	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	.....	.....141,029	.....	.....104,320	.....	.....	.....(13,719)	.....	.....	.....	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	.....	.....162,003	.....	.....124,087	.....	.....	.....(15,710)	.....	.....	.....	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	.....	.....126,409	.....	.....91,745	.....	.....	.....(12,208)	.....	.....	.....	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	.....	.....124,550	.....	.....93,956	.....	.....	.....(12,003)	.....	.....	.....	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	.....	.....107,436	.....	.....79,753	.....	.....	.....(10,301)	.....	.....	.....	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	.....	.....123,728	.....	.....90,699	.....	.....	.....(11,826)	.....	.....	.....	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	.....	.....174,501	.....	.....128,111	.....	.....	.....(16,696)	.....	.....	.....	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	.....	.....181,432	.....	.....130,963	.....	.....	.....(17,270)	.....	.....	.....	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	.....	.....126,681	.....	.....94,172	.....	.....	.....(12,046)	.....	.....	.....	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	.....	.....185,900	.....	.....136,623	.....	.....	.....(17,642)	.....	.....	.....	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	.....	.....117,400	.....	.....86,808	.....	.....	.....(11,107)	.....	.....	.....	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	.....	.....152,092	.....	.....111,218	.....	.....	.....(14,375)	.....	.....	.....	03.....
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	.....	.....156,361	.....	.....114,506	.....	.....	.....(14,748)	.....	.....	.....	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	.....	.....230,961	.....	.....166,554	.....	.....	.....(21,762)	.....	.....	.....	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	.....	.....309,490	.....	.....240,592	.....	.....	.....(29,044)	.....	.....	.....	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	.....	.....186,299	.....	.....143,565	.....	.....	.....(17,466)	.....	.....	.....	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	.....	.....355,024	.....	.....270,999	.....	.....	.....(33,217)	.....	.....	.....	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	.....	.....97,803	.....	.....71,470	.....	.....	.....(9,123)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/28/2021....	06/25/2024....	...21,424	7,013,043	327.34.....	.....	.....255,485	.....	.....233,706	.....	.....173,325	.....	.....	.....(21,778)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/28/2021....	06/27/2024....	...22,664	7,434,548	328.04.....	.....	.....263,474	.....	.....241,056	.....	.....177,328	.....	.....	.....(22,418)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	05/26/2023....	...2,595	1,004,163	386.98.....	.....	.....21,226	.....	.....18,412	.....	.....11,364	.....	.....	.....(2,814)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	06/02/2023....	...2,981	1,156,303	387.9.....	.....	.....23,639	.....	.....20,536	.....	.....12,439	.....	.....	.....(3,102)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	06/09/2023....	...2,979	1,153,027	387.07.....	.....	.....24,605	.....	.....21,408	.....	.....13,222	.....	.....	.....(3,197)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	06/28/2023....	...2,205	850,578	385.79.....	.....	.....19,534	.....	.....17,062	.....	.....10,843	.....	.....	.....(2,472)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	06/16/2023....	...1,785	688,611	385.88.....	.....	.....15,579	.....	.....13,574	.....	.....8,600	.....	.....	.....(2,005)	.....	.....	.....	03.....
JUN 22 ABGAVL Index Call Sprea..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	06/28/2022....	...821	309,271	376.81.....	.....	.....7,395	.....	.....5,516	.....	.....4,280	.....	.....	.....(1,879)	.....	.....	.....	03.....
JUN 22 ABGAVL Index Call Sprea..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/29/2021....	06/28/2022....	.....	.....	391.47.....	.....	.....(1,937)	.....	.....(1,445)	.....	.....(1,025)	.....	.....	.....492	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/05/2023....	...1,370	548,438	400.34.....	.....	.....16,508	.....	.....14,474	.....	.....11,691	.....	.....	.....(2,034)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/21/2023....	...7,110	2,841,557	399.68.....	.....	.....88,870	.....	.....78,166	.....	.....63,631	.....	.....	.....(10,704)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/22/2023....	...8,799	3,554,368	403.95.....	.....	.....93,446	.....	.....82,206	.....	.....63,497	.....	.....	.....(11,240)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/23/2023....	...27,711	11,183,730	403.58.....	.....	.....299,005	.....	.....263,091	.....	.....204,082	.....	.....	.....(35,914)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/26/2023....	...10,602	4,271,371	402.89.....	.....	.....117,786	.....	.....103,698	.....	.....81,164	.....	.....	.....(14,088)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/27/2023....	...9,641	3,905,957	405.16.....	.....	.....98,044	.....	.....86,333	.....	.....65,650	.....	.....	.....(11,711)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/28/2023....	...3,773	1,536,790	407.28.....	.....	.....35,280	.....	.....31,072	.....	.....22,960	.....	.....	.....(4,208)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/29/2023....	...7,582	3,043,765	401.46.....	.....	.....89,161	.....	.....78,541	.....	.....62,588	.....	.....	.....(10,620)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/30/2023....	...5,349	2,156,418	403.16.....	.....	.....58,997	.....	.....51,980	.....	.....40,551	.....	.....	.....(7,018)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/30/2023....	...6,766	2,755,160	407.2.....	.....	.....63,601	.....	.....56,036	.....	.....41,451	.....	.....	.....(7,565)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/21/2024....	...74,812	...30,105,672	402.42.....	.....	.....1,134,892	.....	.....1,044,521	.....	.....774,022	.....	.....	.....(90,371)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/25/2024....	...84,348	...34,087,723	404.13.....	.....	.....1,219,678	.....	.....1,122,914	.....	.....817,164	.....	.....	.....(96,764)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/02/2021....	06/26/2024....	...35,378	...14,284,044	403.76.....	.....	.....517,574	.....	.....476,549	.....	.....348,084	.....	.....	.....(41,024)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2021....	06/27/2024....	30,893	12,470,927	403.68.....	.....	.....453,202	.....	.....417,313	.....	.....305,109	.....	.....	.....(35,889)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2021....	06/28/2024....	68,861	27,787,520	403.53.....	.....	.....1,015,013	.....	.....934,708	.....	.....684,603	.....	.....	.....(80,305)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2021....	06/28/2024....	1,212	486,223	401.3.....	.....	.....19,047	.....	.....17,540	.....	.....13,152	.....	.....	.....(1,507)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2021....	07/01/2024....	4,411	1,830,748	415.....	.....	.....45,967	.....	.....42,340	.....	.....27,019	.....	.....	.....(3,627)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/30/2023....	4,497	1,824,378	405.65.....	.....	.....42,591	.....	.....37,576	.....	.....29,943	.....	.....	.....(5,014)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/14/2024....	7,884	3,219,711	408.4.....	.....	.....95,787	.....	.....88,192	.....	.....63,535	.....	.....	.....(7,595)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/18/2024....	6,944	2,811,183	404.82.....	.....	.....94,303	.....	.....86,854	.....	.....65,130	.....	.....	.....(7,450)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/21/2024....	12,814	5,232,429	408.35.....	.....	.....156,582	.....	.....144,247	.....	.....104,020	.....	.....	.....(12,335)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/21/2024....	9,159	3,686,317	402.49.....	.....	.....133,443	.....	.....122,931	.....	.....94,497	.....	.....	.....(10,512)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/24/2024....	6,733	2,750,988	408.57.....	.....	.....81,876	.....	.....75,444	.....	.....54,277	.....	.....	.....(6,432)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/25/2024....	7,388	3,042,563	411.81.....	.....	.....81,271	.....	.....74,892	.....	.....51,856	.....	.....	.....(6,379)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/28/2024....	23,843	9,782,836	410.3.....	.....	.....275,627	.....	.....254,054	.....	.....179,079	.....	.....	.....(21,573)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	06/28/2024....	8,267	3,334,041	403.28.....	.....	.....118,140	.....	.....108,893	.....	.....83,015	.....	.....	.....(9,247)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/06/2021....	07/02/2024....	10,457	4,254,034	406.83.....	.....	.....134,785	.....	.....124,274	.....	.....91,161	.....	.....	.....(10,511)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/06/2022....	12,563	4,989,323	397.13.....	.....	.....116,212	.....	.....89,991	.....	.....83,934	.....	.....	.....(26,221)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/06/2022....	.....	.....	420.68.....	.....	.....(15,704)	.....	.....(12,161)	.....	.....(9,264)	.....	.....	.....3,543	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/07/2022....	4,039	1,607,527	398.02.....	.....	.....35,703	.....	.....27,670	.....	.....25,343	.....	.....	.....(8,033)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/07/2022....	.....	.....	419.48.....	.....	.....(5,654)	.....	.....(4,382)	.....	.....(3,442)	.....	.....	.....1,272	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/24/2022....	36,168	14,358,613	397.....	.....	.....331,297	.....	.....253,963	.....	.....238,473	.....	.....	.....(77,334)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/24/2022....	.....	.....	429.8.....	.....	.....(16,276)	.....	.....(12,476)	.....	.....(7,495)	.....	.....	.....3,799	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/27/2022....	20,540	8,162,845	397.41.....	.....	.....184,861	.....	.....142,079	.....	.....132,182	.....	.....	.....(42,782)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/27/2022....			432.39.....		(7,189)		(5,525)		(3,056)			1,664				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/28/2022....	11,982	4,758,587	397.14.....	.....	.....109,637	.....	.....84,336	.....	.....78,801	.....	.....	.....(25,301)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/28/2022....	.....	.....	431.77.....	.....	.....(4,433)	.....	.....(3,410)	.....	.....(1,970)	.....	.....	.....1,023	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/29/2022....	18,004	7,143,615	396.78.....	.....	.....167,977	.....	.....129,323	.....	.....121,765	.....	.....	.....(38,654)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/29/2022....	.....	.....	425.86.....	.....	.....(12,963)	.....	.....(9,980)	.....	.....(6,651)	.....	.....	.....2,983	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/30/2022....	4,391	1,742,940	396.96.....	.....	.....40,658	.....	.....31,329	.....	.....29,366	.....	.....	.....(9,329)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	06/30/2022....	.....	.....	418.67.....	.....	.....(6,454)	.....	.....(4,973)	.....	.....(3,918)	.....	.....	.....1,481	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/01/2022....	7,766	3,081,957	396.87.....	.....	.....72,376	.....	.....55,815	.....	.....52,373	.....	.....	.....(16,561)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/01/2022....	.....	.....	425.85.....	.....	.....(5,669)	.....	.....(4,372)	.....	.....(2,925)	.....	.....	.....1,297	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/01/2022....	17,722	7,061,245	398.44.....	.....	.....151,880	.....	.....117,127	.....	.....106,507	.....	.....	.....(34,752)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/01/2022....	.....	.....	431.45.....	.....	.....(7,089)	.....	.....(5,467)	.....	.....(3,153)	.....	.....	.....1,622	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/01/2022....	8,722	3,474,119	398.33.....	.....	.....75,181	.....	.....57,979	.....	.....52,848	.....	.....	.....(17,202)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/01/2022....	.....	.....	430.26.....	.....	.....(3,925)	.....	.....(3,027)	.....	.....(1,829)	.....	.....	.....898	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/05/2022....	14,459	5,759,362	398.33.....	.....	.....125,358	.....	.....96,995	.....	.....88,329	.....	.....	.....(28,363)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/08/2021....	07/05/2022....	.....	.....	430.3.....	.....	.....(6,651)	.....	.....(5,146)	.....	.....(3,146)	.....	.....	.....1,505	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/10/2022....	496	2,096,007	4,225.31.....	.....	.....184,023	.....	.....140,102	.....	.....136,412	.....	.....	.....(43,921)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/10/2022....	.....	.....	4,422.54.....	.....	.....(120,587)	.....	.....(91,807)	.....	.....(82,072)	.....	.....	.....28,781	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/10/2022....	1,161	4,924,705	4,243.57.....	.....	.....416,089	.....	.....316,781	.....	.....305,560	.....	.....	.....(99,308)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/10/2022....	.....	.....	4,465.75.....	.....	.....(253,281)	.....	.....(192,830)	.....	.....(169,200)	.....	.....	.....60,451	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/13/2022....	964	4,093,159	4,246.5.....	.....	.....345,140	.....	.....263,505	.....	.....253,201	.....	.....	.....(81,635)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/13/2022....	.....	.....	4,465.85.....	.....	.....(211,796)	.....	.....(161,700)	.....	.....(141,649)	.....	.....	.....50,095	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/14/2022....	676	2,875,255	4,254.72.....	.....	.....238,206	.....	.....182,032	.....	.....174,296	.....	.....	.....(56,174)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/14/2022....	.....	.....	4,477.61.....	.....	.....(144,164)	.....	.....(110,167)	.....	.....(96,112)	.....	.....	.....33,997	.....	.....	.....	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 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/16/2022....	593	2,505,987	4,228.8.....	219,872	.....	.....168,330	.....	.....163,097	.....	.....	.....(51,543)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/16/2022....	.....	.....	4,449.57.....	(136,310)	.....	.....(104,356)	.....	.....(92,110)	.....	.....	.....31,954	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/17/2022....	1,585	6,611,737	4,170.18.....	653,598	.....	.....500,834	.....	.....498,161	.....	.....	.....(152,764)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/17/2022....	.....	.....	4,391.52.....	(419,455)	.....	.....(321,416)	.....	.....(290,538)	.....	.....	.....98,038	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/21/2022....	771	3,221,982	4,177.99.....	315,274	.....	.....242,447	.....	.....239,495	.....	.....	.....(72,826)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/21/2022....	.....	.....	4,427.74.....	(188,970)	.....	.....(145,319)	.....	.....(129,171)	.....	.....	.....43,651	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/23/2022....	817	3,464,809	4,240.01.....	299,689	.....	.....230,865	.....	.....221,391	.....	.....	.....(68,824)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/23/2022....	.....	.....	4,466.82.....	(182,874)	.....	.....(140,877)	.....	.....(122,994)	.....	.....	.....41,997	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/24/2022....	1,815	7,758,636	4,275.39.....	623,247	.....	.....480,533	.....	.....452,241	.....	.....	.....(142,715)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/24/2022....	.....	.....	4,498.51.....	(375,611)	.....	.....(289,601)	.....	.....(249,039)	.....	.....	.....86,009	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/27/2022....	541	2,316,077	4,279.68.....	185,219	.....	.....143,172	.....	.....134,104	.....	.....	.....(42,047)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/27/2022....	.....	.....	4,512.92.....	(108,728)	.....	.....(84,046)	.....	.....(71,645)	.....	.....	.....24,683	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/29/2022....	866	3,712,489	4,286.79.....	293,134	.....	.....226,969	.....	.....211,671	.....	.....	.....(66,164)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	06/29/2022....	.....	.....	4,528.26.....	(167,932)	.....	.....(130,027)	.....	.....(110,011)	.....	.....	.....37,905	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/01/2022....	660	2,840,996	4,306.04.....	215,441	.....	.....167,089	.....	.....154,243	.....	.....	.....(48,352)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/01/2022....	.....	.....	4,502.85.....	(137,311)	.....	.....(106,494)	.....	.....(91,279)	.....	.....	.....30,817	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/01/2022....	853	3,709,067	4,350.25.....	254,453	.....	.....197,346	.....	.....179,166	.....	.....	.....(57,107)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/01/2022....	.....	.....	4,573.26.....	(147,058)	.....	.....(114,054)	.....	.....(94,220)	.....	.....	.....33,005	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/06/2022....	612	2,656,338	4,338.72.....	188,705	.....	.....146,946	.....	.....133,801	.....	.....	.....(41,758)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/06/2022....	.....	.....	4,554.12.....	(112,830)	.....	.....(87,862)	.....	.....(73,384)	.....	.....	.....24,968	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/08/2022....	1,238	5,389,927	4,353.14.....	371,129	.....	.....289,460	.....	.....262,439	.....	.....	.....(81,669)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/08/2022....	.....	.....	4,568.77.....	(220,134)	.....	.....(171,692)	.....	.....(142,536)	.....	.....	.....48,442	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/11/2022....	563	2,457,933	4,367.64.....	.....	.....164,500	.....	.....128,601	.....	.....115,880	.....	.....	.....(35,899)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2021....	07/11/2022....	.....	.....	4,573.18.....	.....	.....(99,710)	.....	.....(77,950)	.....	.....(64,556)	.....	.....	.....21,760	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/12/2024....	23,235	7,305,228	314.41.....	.....	.....143,872	.....	.....133,727	.....	.....80,699	.....	.....	.....(10,145)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/12/2024....	10,871	3,394,770	312.29.....	.....	.....75,403	.....	.....70,086	.....	.....43,886	.....	.....	.....(5,317)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/07/2023....	7,549	2,349,287	311.21.....	.....	.....41,883	.....	.....37,410	.....	.....21,710	.....	.....	.....(4,473)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/13/2023....	1,723	538,726	312.62.....	.....	.....8,757	.....	.....7,830	.....	.....4,394	.....	.....	.....(928)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	06/24/2024....	12,080	3,710,992	307.21.....	.....	.....107,570	.....	.....99,858	.....	.....67,689	.....	.....	.....(7,712)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	06/25/2024....	10,043	3,130,639	311.73.....	.....	.....71,006	.....	.....65,920	.....	.....41,540	.....	.....	.....(5,086)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	06/28/2024....	18,772	5,830,793	310.61.....	.....	.....141,003	.....	.....130,931	.....	.....84,111	.....	.....	.....(10,072)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/01/2024....	15,002	4,670,553	311.32.....	.....	.....108,790	.....	.....101,041	.....	.....64,179	.....	.....	.....(7,749)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/02/2024....	14,126	4,434,845	313.94.....	.....	.....89,141	.....	.....82,797	.....	.....50,268	.....	.....	.....(6,344)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/05/2024....	22,950	7,181,366	312.91.....	.....	.....153,344	.....	.....142,462	.....	.....88,148	.....	.....	.....(10,882)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/14/2021....	07/09/2024....	18,124	5,679,393	313.37.....	.....	.....118,462	.....	.....110,086	.....	.....67,627	.....	.....	.....(8,376)	.....	.....	.....	03.....
JUL 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/06/2023....	2,582	1,111,732	430.52.....	.....	.....25,062	.....	.....22,476	.....	.....11,990	.....	.....	.....(2,587)	.....	.....	.....	03.....
JUL 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/13/2023....	1,150	493,377	429.18.....	.....	.....11,828	.....	.....10,620	.....	.....5,807	.....	.....	.....(1,209)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	06/24/2024....	9,410	4,034,867	428.79.....	.....	.....124,636	.....	.....116,024	.....	.....70,011	.....	.....	.....(8,612)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	06/25/2024....	5,305	2,283,584	430.48.....	.....	.....66,709	.....	.....62,104	.....	.....36,790	.....	.....	.....(4,605)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	06/28/2024....	21,914	9,453,123	431.38.....	.....	.....268,372	.....	.....249,898	.....	.....146,630	.....	.....	.....(18,474)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/01/2024....	6,590	2,838,477	430.7.....	.....	.....82,593	.....	.....76,923	.....	.....45,511	.....	.....	.....(5,670)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/02/2024....	9,652	4,172,954	432.34.....	.....	.....114,955	.....	.....107,071	.....	.....62,201	.....	.....	.....(7,884)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/05/2024....	17,478	7,568,578	433.04.....	.....	.....203,960	.....	.....190,011	.....	.....109,573	.....	.....	.....(13,949)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/08/2024....	2,252	982,610	436.38.....	.....	.....23,645	.....	.....22,033	.....	.....12,229	.....	.....	.....(1,613)	.....	.....	.....	03.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 24 SG Macro Compass Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/09/2024....	6,824	2,964,585	434.43.....	.....	.....76,370	.....	.....71,166	.....	.....40,427	.....	.....	.....(5,204)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	07/14/2021....	07/12/2024....	19,883	8,685,410	436.82.....	.....	.....206,372	.....	.....192,349	.....	.....106,305	.....	.....	.....(14,023)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/12/2023....	11,880	4,826,308	406.26.....	.....	.....109,651	.....	.....98,564	.....	.....77,649	.....	.....	.....(11,087)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/13/2023....	6,213	2,524,355	406.31.....	.....	.....57,283	.....	.....51,499	.....	.....40,547	.....	.....	.....(5,784)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/14/2023....	5,744	2,332,873	406.16.....	.....	.....53,359	.....	.....47,979	.....	.....37,827	.....	.....	.....(5,380)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/02/2024....	60,230	24,440,073	405.78.....	.....	.....794,432	.....	.....740,635	.....	.....548,219	.....	.....	.....(53,797)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/03/2024....	37,673	15,245,453	404.68.....	.....	.....513,858	.....	.....479,093	.....	.....358,764	.....	.....	.....(34,765)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/05/2024....	55,132	22,343,763	405.28.....	.....	.....739,316	.....	.....689,390	.....	.....513,120	.....	.....	.....(49,926)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/08/2024....	4,593	1,875,617	408.39.....	.....	.....56,169	.....	.....52,386	.....	.....37,686	.....	.....	.....(3,783)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/09/2024....	47,636	19,302,555	405.21.....	.....	.....641,656	.....	.....598,485	.....	.....445,790	.....	.....	.....(43,171)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/10/2024....	28,004	11,314,241	404.02.....	.....	.....390,938	.....	.....364,660	.....	.....275,063	.....	.....	.....(26,279)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/11/2024....	28,427	11,535,474	405.8.....	.....	.....376,651	.....	.....351,356	.....	.....260,064	.....	.....	.....(25,295)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/12/2024....	31,978	13,009,679	406.83.....	.....	.....410,919	.....	.....383,349	.....	.....280,696	.....	.....	.....(27,571)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/12/2024....	23,152	9,386,438	405.43.....	.....	.....310,466	.....	.....289,635	.....	.....215,148	.....	.....	.....(20,831)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/15/2024....	3,931	1,615,396	410.92.....	.....	.....44,658	.....	.....41,670	.....	.....29,136	.....	.....	.....(2,988)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	06/30/2023....	10,030	4,058,191	404.59.....	.....	.....97,997	.....	.....87,921	.....	.....70,617	.....	.....	.....(10,076)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/03/2023....	5,935	2,409,944	406.07.....	.....	.....54,778	.....	.....49,170	.....	.....38,776	.....	.....	.....(5,608)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/05/2023....	6,733	2,715,531	403.31.....	.....	.....69,553	.....	.....62,452	.....	.....50,921	.....	.....	.....(7,101)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/06/2023....	3,767	1,517,791	402.89.....	.....	.....39,594	.....	.....35,557	.....	.....29,136	.....	.....	.....(4,037)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/07/2023....	3,439	1,380,869	401.49.....	.....	.....38,211	.....	.....34,321	.....	.....28,568	.....	.....	.....(3,890)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/07/2023....	3,970	1,609,708	405.42.....	.....	.....37,759	.....	.....33,915	.....	.....26,973	.....	.....	.....(3,844)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/07/2023....	8,596	3,507,954	408.1.....	.....	.....73,236	.....	.....65,780	.....	.....50,584	.....	.....	.....(7,456)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/10/2023....	7,559	3,045,093	402.83.....	.....	.....79,901	.....	.....71,800	.....	.....58,881	.....	.....	.....(8,101)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/11/2023....	9,067	3,655,625	403.2.....	.....	.....94,564	.....	.....84,989	.....	.....69,380	.....	.....	.....(9,574)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/15/2022....	43,179	17,171,104	397.67.....	.....	.....391,636	.....	.....312,221	.....	.....282,336	.....	.....	.....(79,415)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/16/2021....	07/14/2023....	3,997	1,589,368	397.67.....	.....	.....51,597	.....	.....46,395	.....	.....40,155	.....	.....	.....(5,203)	.....	.....	.....	03.....
JUL 22 IUL Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	2,278	10,675,508	4,687.03.....	.....	.....237,789	.....	.....190,099	.....	.....177,479	.....	.....	.....(47,690)	.....	.....	.....	03.....
JUL 22 IUL Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	425	1,999,746	4,708.83.....	.....	.....41,385	.....	.....33,085	.....	.....30,394	.....	.....	.....(8,300)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	#####	72,572,820	4,360.03.....	.....	.....2,526,986	.....	.....2,014,569	.....	.....2,107,865	.....	.....	.....(512,417)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	#####	62,112,196	4,360.03.....	.....	.....2,378,897	.....	.....1,896,510	.....	.....1,924,372	.....	.....	.....(482,387)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	5,395,198	5,395,198	4,360.03.....	.....	.....190,504	.....	.....151,874	.....	.....128,573	.....	.....	.....(38,630)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	3,176,780	3,176,780	4,360.03.....	.....	.....117,700	.....	.....93,833	.....	.....79,487	.....	.....	.....(23,867)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	1,873,190	1,873,190	4,360.03.....	.....	.....73,017	.....	.....58,211	.....	.....49,146	.....	.....	.....(14,806)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	#####	10,286,489	4,360.03.....	.....	.....446,742	.....	.....356,153	.....	.....294,140	.....	.....	.....(90,589)	.....	.....	.....	03.....
JUL 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2021....	07/15/2022....	1,583,497	1,583,497	4,360.03.....	.....	.....72,112	.....	.....57,490	.....	.....47,065	.....	.....	.....(14,623)	.....	.....	.....	03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2021....	06/09/2023....	5,418	1,193,078	220.21.....	.....	.....26,981	.....	.....26,981	.....	.....15,396	.....	.....	.....	.....	.....	.....	03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2021....	06/21/2023....	4,363	957,020	219.34.....	.....	.....23,387	.....	.....23,387	.....	.....13,765	.....	.....	.....	.....	.....	.....	03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2021....	06/30/2023....	4,550	1,004,010	220.68.....	.....	.....22,384	.....	.....22,384	.....	.....12,712	.....	.....	.....	.....	.....	.....	03.....
JUL 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2021....	07/19/2023....	4,246	932,219	219.53.....	.....	.....23,016	.....	.....23,016	.....	.....13,650	.....	.....	.....	.....	.....	.....	03.....
JUL 22 JPUSCYCL Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2021....	07/15/2022....	3,580	770,316	215.19.....	.....	.....31,931	.....	.....25,598	.....	.....9,390	.....	.....	.....(6,333)	.....	.....	.....	03.....
JUL 22 JPUSCYCL Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2021....	07/15/2022....	.....	.....	223.46.....	.....	.....(18,829)	.....	.....(15,095)	.....	.....(2,262)	.....	.....	.....3,734	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	12,808	5,076,477	396.34.....	.....	.....125,650	.....	.....101,013	.....	.....91,927	.....	.....	.....(24,637)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	.....	.....	424.37.....	.....	.....(11,399)	.....	.....(9,164)	.....	.....(6,519)	.....	.....	.....2,235	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/18/2022....	11,189	4,439,390	396.75.....	.....	.....107,866	.....	.....86,892	.....	.....78,453	.....	.....	.....(20,974)	.....	.....	.....	03.....

QE06.193

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/18/2022....	.....	.....	429.05.....	.....	.....(6,266)	.....	.....(5,048)	.....	.....(3,261)	.....	.....	.....1,218	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/19/2022....	11,648	4,579,942	393.18.....	.....	.....134,540	.....	.....108,452	.....	.....103,793	.....	.....	.....(26,088)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/19/2022....	.....	.....	424.31.....	.....	.....(10,600)	.....	.....(8,545)	.....	.....(6,158)	.....	.....	.....2,055	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/20/2022....	12,356	4,881,915	395.1.....	.....	.....129,987	.....	.....104,851	.....	.....97,267	.....	.....	.....(25,136)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/20/2022....	.....	.....	419.64.....	.....	.....(17,793)	.....	.....(14,352)	.....	.....(11,239)	.....	.....	.....3,441	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	12,398	3,691,706	297.76.....	.....	.....84,184	.....	.....67,347	.....	.....64,592	.....	.....	.....(16,837)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	.....	.....	313.83.....	.....	.....(13,266)	.....	.....(10,613)	.....	.....(9,366)	.....	.....	.....2,653	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/11/2022....	4,915	1,463,200	297.71.....	.....	.....33,667	.....	.....26,991	.....	.....25,862	.....	.....	.....(6,676)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/11/2022....	.....	.....	312.53.....	.....	.....(6,291)	.....	.....(5,044)	.....	.....(4,559)	.....	.....	.....1,248	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/12/2022....	14,197	4,240,355	298.67.....	.....	.....90,864	.....	.....72,896	.....	.....68,324	.....	.....	.....(17,967)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/12/2022....	.....	.....	315.06.....	.....	.....(13,346)	.....	.....(10,707)	.....	.....(9,162)	.....	.....	.....2,639	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/13/2022....	10,215	3,053,252	298.9.....	.....	.....64,354	.....	.....51,665	.....	.....48,172	.....	.....	.....(12,690)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/13/2022....	.....	.....	315.1.....	.....	.....(9,602)	.....	.....(7,709)	.....	.....(6,595)	.....	.....	.....1,893	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/14/2022....	8,729	2,607,872	298.75.....	.....	.....55,693	.....	.....44,742	.....	.....41,845	.....	.....	.....(10,951)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/14/2022....	.....	.....	313.09.....	.....	.....(10,562)	.....	.....(8,486)	.....	.....(7,605)	.....	.....	.....2,077	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	7,586	2,257,870	297.62.....	.....	.....52,574	.....	.....42,265	.....	.....40,534	.....	.....	.....(10,309)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	.....	.....	314.52.....	.....	.....(7,738)	.....	.....(6,221)	.....	.....(5,406)	.....	.....	.....1,517	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/18/2022....	4,571	1,358,943	297.32.....	.....	.....32,452	.....	.....26,142	.....	.....25,231	.....	.....	.....(6,310)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/18/2022....	.....	.....	312.53.....	.....	.....(5,988)	.....	.....(4,823)	.....	.....(4,405)	.....	.....	.....1,164	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/19/2022....	4,756	1,399,519	294.28.....	.....	.....41,518	.....	.....33,467	.....	.....34,239	.....	.....	.....(8,051)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/19/2022....	.....	.....	312.81.....	.....	.....(6,087)	.....	.....(4,907)	.....	.....(4,432)	.....	.....	.....1,180	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/20/2022....	5,055	1,496,114	295.97.....	.....	.....39,479	.....	.....31,845	.....	.....31,572	.....	.....	.....(7,634)	.....	.....	.....	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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/20/2022....	.....	.....	314.84.....	.....	.....(5,055)	.....	.....(4,077)	.....	.....(3,544)	.....	.....	.....977	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	7,947	3,146,550	395.92.....	.....	.....78,918	.....	.....63,134	.....	.....58,039	.....	.....	.....(15,784)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	.....	.....	424.67.....	.....	.....(6,596)	.....	.....(5,277)	.....	.....(3,688)	.....	.....	.....1,319	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	12,535	4,995,379	398.51.....	.....	.....108,554	.....	.....86,843	.....	.....76,023	.....	.....	.....(21,711)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	.....	.....	430.03.....	.....	.....(5,892)	.....	.....(4,713)	.....	.....(2,917)	.....	.....	.....1,178	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	14,471	5,766,222	398.46.....	.....	.....125,611	.....	.....100,489	.....	.....88,090	.....	.....	.....(25,122)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/08/2022....	.....	.....	428.12.....	.....	.....(8,393)	.....	.....(6,715)	.....	.....(4,334)	.....	.....	.....1,679	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/11/2022....	11,883	4,736,971	398.64.....	.....	.....102,549	.....	.....82,213	.....	.....71,812	.....	.....	.....(20,335)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/11/2022....	.....	.....	431.19.....	.....	.....(4,991)	.....	.....(4,001)	.....	.....(2,439)	.....	.....	.....990	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/12/2022....	12,548	5,005,423	398.89.....	.....	.....107,038	.....	.....85,872	.....	.....74,597	.....	.....	.....(21,166)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/12/2022....	.....	.....	431.33.....	.....	.....(5,270)	.....	.....(4,228)	.....	.....(2,554)	.....	.....	.....1,042	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/13/2022....	8,348	3,330,351	398.93.....	.....	.....71,127	.....	.....57,102	.....	.....49,583	.....	.....	.....(14,025)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/13/2022....	.....	.....	428.23.....	.....	.....(4,925)	.....	.....(3,954)	.....	.....(2,582)	.....	.....	.....971	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/14/2022....	5,334	2,125,709	398.49.....	.....	.....46,623	.....	.....37,455	.....	.....32,790	.....	.....	.....(9,167)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/14/2022....	.....	.....	418.14.....	.....	.....(8,588)	.....	.....(6,900)	.....	.....(5,514)	.....	.....	.....1,689	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	9,658	3,836,111	397.18.....	.....	.....90,692	.....	.....72,909	.....	.....65,358	.....	.....	.....(17,783)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	.....	.....	424.72.....	.....	.....(8,306)	.....	.....(6,678)	.....	.....(4,712)	.....	.....	.....1,629	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	14,234	5,643,180	396.47.....	.....	.....138,635	.....	.....111,452	.....	.....101,237	.....	.....	.....(27,183)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/15/2022....	.....	.....	426.46.....	.....	.....(10,248)	.....	.....(8,239)	.....	.....(5,607)	.....	.....	.....2,009	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/24/2022....	8,551	2,541,809	297.25.....	.....	.....59,002	.....	.....46,710	.....	.....45,607	.....	.....	.....(12,292)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/24/2022....	.....	.....	317.26.....	.....	.....(5,473)	.....	.....(4,333)	.....	.....(3,423)	.....	.....	.....1,140	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/27/2022....	4,989	1,482,720	297.19.....	.....	.....34,724	.....	.....27,554	.....	.....26,903	.....	.....	.....(7,170)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/27/2022....	.....	.....	314.73.....	.....	.....(4,540)	.....	.....(3,603)	.....	.....(3,063)	.....	.....	.....937	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/28/2022....	6,766	2,012,888	297.5.....	.....	.....46,144	.....	.....36,644	.....	.....35,491	.....	.....	.....(9,500)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/28/2022....	.....	.....	317.4.....	.....	.....(4,330)	.....	.....(3,439)	.....	.....(2,734)	.....	.....	.....892	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/29/2022....	12,459	3,710,877	297.85.....	.....	.....82,976	.....	.....65,943	.....	.....63,316	.....	.....	.....(17,033)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/29/2022....	.....	.....	318.06.....	.....	.....(7,351)	.....	.....(5,842)	.....	.....(4,551)	.....	.....	.....1,509	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/30/2022....	12,086	3,599,544	297.83.....	.....	.....80,734	.....	.....64,209	.....	.....61,651	.....	.....	.....(16,524)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	06/30/2022....	.....	.....	315.28.....	.....	.....(10,394)	.....	.....(8,266)	.....	.....(6,956)	.....	.....	.....2,127	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/01/2022....	7,401	2,212,715	298.98.....	.....	.....45,515	.....	.....36,227	.....	.....33,811	.....	.....	.....(9,289)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/01/2022....	.....	.....	313.42.....	.....	.....(8,141)	.....	.....(6,480)	.....	.....(5,689)	.....	.....	.....1,661	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/05/2022....	6,069	1,814,991	299.05.....	.....	.....37,386	.....	.....29,844	.....	.....27,761	.....	.....	.....(7,542)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/05/2022....	.....	.....	313.31.....	.....	.....(6,858)	.....	.....(5,475)	.....	.....(4,859)	.....	.....	.....1,383	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/06/2022....	4,355	1,302,284	299.01.....	.....	.....26,916	.....	.....21,502	.....	.....20,041	.....	.....	.....(5,414)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/06/2022....	.....	.....	314.58.....	.....	.....(4,225)	.....	.....(3,375)	.....	.....(2,905)	.....	.....	.....850	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/07/2022....	6,780	2,014,732	297.18.....	.....	.....47,931	.....	.....38,317	.....	.....37,223	.....	.....	.....(9,614)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2021....	07/07/2022....	.....	.....	312.27.....	.....	.....(8,813)	.....	.....(7,046)	.....	.....(6,381)	.....	.....	.....1,768	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	7,894	34,417,248	4,360.03.....	.....	.....1,956,560	.....	.....1,564,158	.....	.....1,671,080	.....	.....	.....(392,402)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	.....	.....	4,665.23.....	.....	.....(837,849)	.....	.....(669,812)	.....	.....(667,801)	.....	.....	.....168,037	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	11,869	51,750,591	4,360.03.....	.....	.....2,942,167	.....	.....2,352,095	.....	.....2,512,676	.....	.....	.....(590,073)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	.....	.....	4,730.63.....	.....	.....(1,016,014)	.....	.....(812,245)	.....	.....(777,948)	.....	.....	.....203,769	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	623	2,715,863	4,360.03.....	.....	.....154,380	.....	.....123,418	.....	.....131,865	.....	.....	.....(30,962)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	.....	.....	4,687.03.....	.....	.....(61,605)	.....	.....(49,250)	.....	.....(48,537)	.....	.....	.....12,355	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	309	1,349,342	4,360.03.....		76,714		61,328		65,515			(15,386)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	.....	.....	4,719.73.....	.....	.....(27,476)	.....	.....(21,965)	.....	.....(21,204)	.....	.....	.....5,510	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	762	3,322,822	4,360.03.....	.....	.....188,950	.....	.....151,055	.....	.....161,335	.....	.....	.....(37,895)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	.....	.....	4,796.03.....	.....	.....(52,220)	.....	.....(41,747)	.....	.....(40,227)	.....	.....	.....10,473	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	282	1,229,964	4,360.03.....	.....	.....69,964	.....	.....55,932	.....	.....59,719	.....	.....	.....(14,032)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/19/2021....	07/15/2022....	.....	.....	4,905.03.....	.....	.....(13,228)	.....	.....(10,575)	.....	.....(10,279)	.....	.....	.....2,653	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/29/2021....	.....	.....	361.86.....	.....	.....(840,362)	.....	.....(399,850)	.....	.....(773,564)	.....	.....	.....440,512	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/13/2023....	.....	.....	369.76.....	.....	.....(712,152)	.....	.....(634,091)	.....	.....(643,067)	.....	.....	.....78,060	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/24/2023....	.....	.....	368.4.....	.....	.....(684,490)	.....	.....(614,425)	.....	.....(620,819)	.....	.....	.....70,066	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/01/2021....	.....	.....	371.57.....	.....	.....(506,933)	.....	.....	.....	.....(452,949)	.....	.....	.....506,933	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/27/2021....	.....	.....	366.11.....	.....	.....(606,510)	.....	.....(347,147)	.....	.....(552,030)	.....	.....	.....259,363	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/10/2023....	.....	.....	367.68.....	.....	.....(660,945)	.....	.....(591,764)	.....	.....(600,393)	.....	.....	.....69,181	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/15/2024....	.....	.....	395.8.....	.....	.....(488,126)	.....	.....(455,110)	.....	.....(416,230)	.....	.....	.....33,016	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/07/2023....	.....	.....	376.87.....	.....	.....(574,063)	.....	.....(523,638)	.....	.....(510,908)	.....	.....	.....50,424	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	02/04/2022....	.....	.....	373.45.....	.....	.....(469,694)	.....	.....(309,850)	.....	.....(414,504)	.....	.....	.....159,844	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/31/2023....	.....	.....	376.57.....	.....	.....(563,523)	.....	.....(513,552)	.....	.....(501,804)	.....	.....	.....49,971	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/20/2023....	.....	.....	362.9.....	.....	.....(644,220)	.....	.....(574,429)	.....	.....(591,321)	.....	.....	.....69,790	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/28/2023....	.....	.....	368.27.....	.....	.....(580,450)	.....	.....(518,395)	.....	.....(526,397)	.....	.....	.....62,055	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/30/2023....	.....	.....	372.26.....	.....	.....(543,072)	.....	.....(492,787)	.....	.....(488,552)	.....	.....	.....50,284	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/12/2021....	.....	.....	352.69.....	.....	.....(714,369)	.....	.....(280,406)	.....	.....(668,817)	.....	.....	.....433,962	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/30/2023....	.....	.....	370.19.....	.....	.....(540,042)	.....	.....(487,728)	.....	.....(488,023)	.....	.....	.....52,314	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/12/2021....	.....	.....	359.67.....	.....	.....(583,626)	.....	.....(229,087)	.....	.....(539,924)	.....	.....	.....354,539	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/15/2021....			364.63.....		(507,428)		(89,924)		(464,085)			417,504				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/02/2023....			369.96.....		(524,573)		(471,545)		(474,057)			53,028				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/19/2023....			370.8.....		(525,814)		(476,352)		(474,603)			49,461				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/06/2023....			367.47.....		(548,577)		(495,985)		(498,938)			52,592				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	09/05/2023....			375.72.....		(492,132)		(450,534)		(439,782)			41,598				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/02/2023....			375.19.....		(498,221)		(457,537)		(446,194)			40,684				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/27/2023....			370.06.....		(513,998)		(466,201)		(464,907)			47,797				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/20/2023....			369.37.....		(493,735)		(442,875)		(446,726)			50,860				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/08/2023....			369.17.....		(497,972)		(448,098)		(450,825)			49,874				03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/07/2022....			370.07.....		(404,319)		(243,088)		(362,796)			161,232				03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/13/2023....			381.7.....		(421,570)		(388,870)		(371,818)			32,699				03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/14/2023....			374.31.....		(459,094)		(419,146)		(411,481)			39,948				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/18/2023....			368.55.....		(482,501)		(432,640)		(437,367)			49,861				03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/18/2023....			373.61.....		(452,269)		(411,439)		(405,702)			40,830				03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/10/2023....			373.52.....		(446,934)		(406,132)		(400,882)			40,802				03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/27/2023....			376.07.....		(425,918)		(387,942)		(379,650)			37,976				03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/04/2022....			371.54.....		(373,333)		(262,526)		(332,525)			110,807				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/29/2021....			362.61.....		(466,001)		(221,726)		(428,211)			244,275				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/10/2023....			370.31.....		(451,942)		(406,817)		(408,097)			45,125				03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	02/12/2024....			395.8.....		(345,053)		(320,910)		(293,514)			24,143				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	09/25/2023....			374.25.....		(438,236)		(402,133)		(393,374)			36,103				03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/20/2023....			383.15.....		(389,801)		(359,817)		(342,513)			29,985				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/29/2021....			363.1.....		(451,642)		(214,894)		(414,527)			236,748				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	02/14/2022....			373.58.....		(342,573)		(231,791)		(302,120)			110,782				03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/03/2023....			375.71.....		(430,426)		(396,637)		(385,298)			33,790				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/12/2021....			352.69.....		(577,334)		(226,617)		(540,520)			350,717				03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/11/2023....			385.64.....		(368,559)		(340,896)		(321,805)			27,663				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	09/18/2023....			376.85.....		(411,658)		(377,441)		(366,956)			34,217				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/10/2023....			377.57.....		(403,138)		(370,546)		(359,057)			32,592				03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/21/2023....			376.35.....		(403,721)		(368,917)		(359,984)			34,804				03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/28/2022....			369.91.....		(363,793)		(235,279)		(326,473)			128,514				03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/30/2023....			370.07.....		(424,547)		(379,308)		(383,254)			45,239				03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/06/2023....			382.27.....		(334,674)		(297,551)		(289,993)			37,123				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/21/2023....			368.21.....		(435,194)		(390,435)		(394,832)			44,759				03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/07/2023....			378.52.....		(391,695)		(361,094)		(348,232)			30,601				03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/17/2023....			382.73.....		(365,749)		(337,514)		(321,634)			28,235				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/12/2023....			378.45.....		(387,421)		(356,177)		(344,158)			31,244				03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/21/2022....			369.49.....		(355,719)		(225,087)		(319,847)			130,631				03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/06/2023....			379.16.....		(383,022)		(353,062)		(340,044)			29,960				03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/28/2023....			374.5.....		(391,419)		(356,566)		(350,416)			34,852				03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/29/2021....			358.95.....		(461,492)		(138,944)		(427,558)			322,548				03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/13/2023....			372.95.....		(393,377)		(357,616)		(353,426)			35,762				03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/23/2023....			364.56.....		(429,808)		(383,477)		(393,096)			46,331				03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	02/20/2024....			395.23.....		(297,867)		(277,204)		(253,948)			20,663				03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/07/2022....			371.33.....		(316,471)		(190,271)		(282,400)			126,200				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/05/2023....	.....	.....	367.15.....	.....	.....(408,191)	.....	.....(367,119)	.....	.....(371,318)	.....	.....	.....41,072	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/28/2023....	.....	.....	377.32.....	.....	.....(359,545)	.....	.....(328,835)	.....	.....(319,828)	.....	.....	.....30,710	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	09/12/2023....	.....	.....	375.86.....	.....	.....(367,426)	.....	.....(336,649)	.....	.....(328,347)	.....	.....	.....30,777	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/14/2023....	2,946	1,209,544	410.64.....	.....	.....23,976	.....	.....21,830	.....	.....15,201	.....	.....	.....(2,146)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/26/2023....	2,564	1,045,461	407.77.....	.....	.....23,793	.....	.....21,698	.....	.....15,722	.....	.....	.....(2,095)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/05/2024....	7,824	3,194,037	408.24.....	.....	.....100,224	.....	.....94,241	.....	.....64,462	.....	.....	.....(5,984)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/08/2024....	7,909	3,194,660	403.94.....	.....	.....115,389	.....	.....108,519	.....	.....77,834	.....	.....	.....(6,870)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/09/2024....	5,125	2,117,262	413.15.....	.....	.....56,525	.....	.....53,163	.....	.....34,315	.....	.....	.....(3,362)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/12/2024....	15,189	6,238,208	410.71.....	.....	.....181,203	.....	.....170,455	.....	.....113,318	.....	.....	.....(10,748)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/15/2024....	8,740	3,559,678	407.27.....	.....	.....115,984	.....	.....109,124	.....	.....75,504	.....	.....	.....(6,860)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/16/2024....	7,392	3,005,630	406.58.....	.....	.....100,168	.....	.....94,249	.....	.....65,737	.....	.....	.....(5,919)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/19/2024....	19,254	7,843,355	407.37.....	.....	.....255,303	.....	.....240,258	.....	.....166,088	.....	.....	.....(15,046)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/22/2024....	2,963	1,205,613	406.84.....	.....	.....39,976	.....	.....37,626	.....	.....26,179	.....	.....	.....(2,349)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/23/2024....	4,720	1,925,328	407.95.....	.....	.....61,637	.....	.....58,018	.....	.....39,863	.....	.....	.....(3,619)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/27/2021....	07/26/2024....	9,519	3,930,205	412.88.....	.....	.....107,089	.....	.....100,818	.....	.....65,408	.....	.....	.....(6,271)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/26/2024....	15,435	4,873,154	315.73.....	.....	.....104,660	.....	.....98,532	.....	.....49,393	.....	.....	.....(6,128)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/26/2023....	4,667	1,463,297	313.55.....	.....	.....27,050	.....	.....24,669	.....	.....11,146	.....	.....	.....(2,381)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/12/2024....	8,870	2,705,754	305.04.....	.....	.....100,948	.....	.....94,961	.....	.....57,683	.....	.....	.....(5,988)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/12/2024....	10,614	3,337,392	314.42.....	.....	.....76,431	.....	.....71,898	.....	.....36,840	.....	.....	.....(4,533)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/15/2024....	11,329	3,573,472	315.42.....	.....	.....77,554	.....	.....72,967	.....	.....36,676	.....	.....	.....(4,587)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/16/2024....	11,610	3,652,525	314.6.....	.....	.....83,027	.....	.....78,120	.....	.....39,933	.....	.....	.....(4,906)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/27/2021....	07/19/2024....	22,620	7,094,072	313.62.....	.....	.....170,501	.....	.....160,453	.....	.....83,689	.....	.....	.....(10,048)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/27/2021....	07/19/2024....	19,786	6,237,250	315.24.....	.....	.....137,089	.....	.....129,010	....	.....65,158	.....	.....	.....(8,079)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/27/2021....	07/22/2024....	9,499	2,981,866	313.91.....	.....	.....70,646	.....	.....66,495	....	.....34,526	.....	.....	.....(4,152)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/27/2021....	07/23/2024....	7,703	2,443,839	317.27.....	.....	.....48,015	.....	.....45,195	....	.....21,930	.....	.....	.....(2,819)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	06/30/2023....	3,715	1,435,886	386.53.....	.....	.....39,860	.....	.....36,429	....	.....17,514	.....	.....	.....(3,431)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	07/06/2023....	2,555	992,277	388.42.....	.....	.....25,598	.....	.....23,413	....	.....10,814	.....	.....	.....(2,185)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	07/13/2023....	1,767	683,843	386.96.....	.....	.....18,856	.....	.....17,263	....	.....8,251	.....	.....	.....(1,593)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	07/21/2023....	2,370	924,931	390.23.....	.....	.....22,422	.....	.....20,549	....	.....9,153	.....	.....	.....(1,874)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	07/27/2023....	1,371	538,304	392.61.....	.....	.....11,874	.....	.....10,890	....	.....4,596	.....	.....	.....(984)	.....	.....	.....	03.....
JUL 22 ABGAVL Index Call Sprea..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	07/22/2022....	986	373,522	378.71.....	.....	.....7,239	.....	.....6,012	....	.....4,628	.....	.....	.....(1,227)	.....	.....	.....	03.....
JUL 22 ABGAVL Index Call Sprea..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	07/29/2021....	07/22/2022....	.....	.....	391.99.....	.....	.....(0)	.....	.....(0)	....	.....(1,312)	.....	.....	.....	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/13/2023....	10,905	3,329,753	305.35.....	.....	.....78,514	.....	.....71,980	....	.....52,170	.....	.....	.....(6,534)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/27/2023....	14,107	4,260,725	302.03.....	.....	.....122,307	.....	.....112,327	....	.....85,973	.....	.....	.....(9,981)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/28/2023....	5,698	1,718,478	301.6.....	.....	.....50,540	.....	.....46,422	....	.....35,752	.....	.....	.....(4,119)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	06/28/2024....	19,096	5,750,878	301.15.....	.....	.....226,292	.....	.....213,697	....	.....156,451	.....	.....	.....(12,596)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/05/2024....	19,070	5,738,265	300.9.....	.....	.....229,035	.....	.....216,370	....	.....158,884	.....	.....	.....(12,665)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/10/2024....	15,111	4,566,508	302.19.....	.....	.....173,176	.....	.....163,645	....	.....118,101	.....	.....	.....(9,531)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/12/2024....	14,879	4,494,746	302.09.....	.....	.....171,255	.....	.....161,847	....	.....117,022	.....	.....	.....(9,408)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/17/2024....	20,495	6,198,599	302.44.....	.....	.....233,441	.....	.....220,677	....	.....158,751	.....	.....	.....(12,765)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/19/2024....	21,110	6,332,276	299.96.....	.....	.....264,302	.....	.....249,877	....	.....185,874	.....	.....	.....(14,425)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/14/2023....	4,290	1,745,152	406.84.....	.....	.....42,037	.....	.....38,544	....	.....27,249	.....	.....	.....(3,493)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/17/2023....	7,717	3,113,565	403.45.....	.....	.....86,666	.....	.....79,494	....	.....58,668	.....	.....	.....(7,172)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	07/30/2021....	07/18/2023....	4,718	1,891,889	400.97.....	.....	.....58,318	.....	.....53,499	....	.....40,623	.....	.....	.....(4,819)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/19/2023....	10,349	4,172,803	403.19.....	.....	.....117,673	.....	.....107,963	.....	.....79,881	.....	.....	.....(9,710)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/20/2023....	4,744	1,925,339	405.83.....	.....	.....48,675	.....	.....44,665	.....	.....32,008	.....	.....	.....(4,011)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/21/2023....	6,769	2,711,754	400.6.....	.....	.....85,022	.....	.....78,025	.....	.....59,500	.....	.....	.....(6,996)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/21/2023....	3,779	1,544,779	408.73.....	.....	.....34,544	.....	.....31,702	.....	.....21,873	.....	.....	.....(2,843)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/24/2023....	16,039	6,494,522	404.93.....	.....	.....171,132	.....	.....157,109	.....	.....113,880	.....	.....	.....(14,023)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/26/2023....	8,341	3,409,761	408.78.....	.....	.....76,490	.....	.....70,239	.....	.....48,449	.....	.....	.....(6,251)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/27/2023....	4,730	1,921,307	406.16.....	.....	.....48,203	.....	.....44,269	.....	.....31,617	.....	.....	.....(3,934)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/28/2023....	4,977	2,015,664	404.96.....	.....	.....53,209	.....	.....48,873	.....	.....35,437	.....	.....	.....(4,336)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/28/2023....	4,966	2,025,346	407.84.....	.....	.....47,376	.....	.....43,515	.....	.....30,411	.....	.....	.....(3,861)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/16/2024....	49,318	19,905,808	403.62.....	.....	.....745,198	.....	.....704,412	.....	.....493,977	.....	.....	.....(40,785)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/17/2024....	38,677	15,549,633	402.04.....	.....	.....611,481	.....	.....578,045	.....	.....412,386	.....	.....	.....(33,436)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/18/2024....	16,716	6,735,821	402.95.....	.....	.....257,598	.....	.....243,525	.....	.....172,106	.....	.....	.....(14,072)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/19/2024....	20,210	8,108,055	401.2.....	.....	.....327,596	.....	.....309,716	.....	.....222,828	.....	.....	.....(17,880)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/19/2024....	27,127	10,837,692	399.51.....	.....	.....461,167	.....	.....435,997	.....	.....318,986	.....	.....	.....(25,170)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/19/2024....	6,185	2,559,960	413.88.....	.....	.....68,718	.....	.....64,968	.....	.....40,449	.....	.....	.....(3,751)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/23/2024....	58,824	23,770,004	404.09.....	.....	.....879,412	.....	.....831,591	.....	.....580,787	.....	.....	.....(47,821)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/24/2024....	29,578	11,963,069	404.46.....	.....	.....437,753	.....	.....413,970	.....	.....287,954	.....	.....	.....(23,782)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/23/2024....	23,732	7,151,386	301.34.....	.....	.....282,648	.....	.....267,278	.....	.....195,250	.....	.....	.....(15,370)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/25/2024....	28,576	11,580,884	405.26.....	.....	.....413,501	.....	.....391,057	.....	.....269,618	.....	.....	.....(22,444)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/26/2024....	39,987	12,032,972	300.92.....	.....	.....484,646	.....	.....458,364	.....	.....336,648	.....	.....	.....(26,281)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/26/2024....	23,700	9,633,851	406.5.....	.....	.....330,845	.....	.....312,904	.....	.....212,837	.....	.....	.....(17,941)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/29/2024....	9,263	2,821,159	304.55.....	.....	.....97,821	.....	.....92,531	.....	.....64,652	.....	.....	.....(5,290)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QEO6.203

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/26/2024....	44,954	18,115,835	402.99.....	.....	.....694,982	.....	.....657,295	.....	.....464,276	.....	.....	.....(37,687)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2021....	07/29/2024....	5,518	2,272,562	411.84.....	.....	.....65,720	.....	.....62,166	.....	.....39,752	.....	.....	.....(3,554)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/28/2024....	14,395	4,715,344	327.57.....	.....	.....218,878	.....	.....206,696	.....	.....115,352	.....	.....	.....(12,183)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/02/2024....	28,087	9,194,802	327.37.....	.....	.....430,998	.....	.....407,099	.....	.....227,860	.....	.....	.....(23,899)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/05/2024....	25,107	8,240,857	328.23.....	.....	.....374,420	.....	.....353,717	.....	.....195,592	.....	.....	.....(20,704)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/09/2024....	25,125	8,293,296	330.08.....	.....	.....351,593	.....	.....332,224	.....	.....178,888	.....	.....	.....(19,369)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/11/2024....	22,802	7,541,170	330.72.....	.....	.....312,170	.....	.....295,005	.....	.....157,362	.....	.....	.....(17,165)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/12/2024....	19,444	6,441,781	331.3.....	.....	.....260,801	.....	.....246,474	.....	.....130,351	.....	.....	.....(14,327)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/16/2024....	22,576	7,480,703	331.35.....	.....	.....302,908	.....	.....286,329	.....	.....151,403	.....	.....	.....(16,578)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/18/2024....	22,322	7,346,742	329.12.....	.....	.....324,828	.....	.....307,082	.....	.....167,772	.....	.....	.....(17,745)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/19/2024....	30,337	9,984,840	329.13.....	.....	.....441,545	.....	.....417,446	.....	.....228,043	.....	.....	.....(24,099)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/23/2024....	16,898	5,622,233	332.71.....	.....	.....216,648	.....	.....204,867	.....	.....106,179	.....	.....	.....(11,781)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/25/2024....	19,011	6,332,668	333.11.....	.....	.....240,465	.....	.....227,414	.....	.....117,160	.....	.....	.....(13,052)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/26/2024....	19,061	6,323,226	331.74.....	.....	.....253,665	.....	.....239,909	.....	.....126,187	.....	.....	.....(13,756)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/29/2024....	5,151	1,722,422	334.36.....	.....	.....62,363	.....	.....58,991	.....	.....29,823	.....	.....	.....(3,373)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/29/2023....	11,569	3,831,801	331.22.....	.....	.....117,707	.....	.....107,715	.....	.....54,396	.....	.....	.....(9,992)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/07/2023....	11,701	3,868,995	330.65.....	.....	.....123,149	.....	.....112,813	.....	.....57,747	.....	.....	.....(10,335)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/21/2023....	9,544	3,161,703	331.28.....	.....	.....98,808	.....	.....90,677	.....	.....45,951	.....	.....	.....(8,131)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	07/28/2023....	4,408	1,479,717	335.66.....	.....	.....37,363	.....	.....34,318	.....	.....15,860	.....	.....	.....(3,045)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/12/2024....	14,661	4,820,675	328.82.....	.....	.....211,403	.....	.....199,456	.....	.....109,250	.....	.....	.....(11,947)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/18/2024....	16,070	5,242,490	326.23.....	.....	.....254,769	.....	.....240,454	.....	.....136,686	.....	.....	.....(14,316)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/21/2024....	16,098	5,209,181	323.59.....	.....	.....279,621	.....	.....263,954	.....	.....155,557	.....	.....	.....(15,667)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QEO6.204

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/26/2024....	14,987	4,888,013	326.16.....	.....	.....239,093	.....	.....225,759	.....	.....128,505	.....	.....	.....(13,333)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/30/2021....	06/28/2024....	23,983	7,802,150	325.32.....	.....	.....394,225	.....	.....372,282	.....	.....214,355	.....	.....	.....(21,943)	.....	.....	.....	03.....
JUL 22 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2021....	07/15/2022....	18,525	6,025,516	325.26.....	.....	.....118,729	.....	.....94,917	.....	.....62,208	.....	.....	.....(23,812)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2021....	07/14/2023....	1,791	582,407	325.26.....	.....	.....18,242	.....	.....16,425	.....	.....10,264	.....	.....	.....(1,817)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/29/2022....	27,609	11,006,431	398.65.....	.....	.....266,153	.....	.....223,777	.....	.....172,692	.....	.....	.....(42,376)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/29/2022....	.....	.....	428.49.....	.....	.....(19,879)	.....	.....(16,714)	.....	.....(9,519)	.....	.....	.....3,165	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	08/01/2022....	21,526	8,590,401	399.08.....	.....	.....203,847	.....	.....171,660	.....	.....131,310	.....	.....	.....(32,186)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	08/01/2022....	.....	.....	431.82.....	.....	.....(11,193)	.....	.....(9,426)	.....	.....(5,007)	.....	.....	.....1,767	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	08/02/2022....	13,699	5,468,213	399.16.....	.....	.....129,321	.....	.....108,959	.....	.....83,251	.....	.....	.....(20,363)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	08/02/2022....	.....	.....	432.31.....	.....	.....(6,850)	.....	.....(5,771)	.....	.....(3,020)	.....	.....	.....1,079	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/21/2022....	4,823	1,916,232	397.28.....	.....	.....49,391	.....	.....41,348	.....	.....32,759	.....	.....	.....(8,044)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/21/2022....	.....	.....	418.51.....	.....	.....(8,779)	.....	.....(7,349)	.....	.....(4,992)	.....	.....	.....1,430	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/22/2022....	10,133	4,023,937	397.1.....	.....	.....104,880	.....	.....87,848	.....	.....69,817	.....	.....	.....(17,032)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/22/2022....	.....	.....	425.42.....	.....	.....(9,627)	.....	.....(8,063)	.....	.....(4,800)	.....	.....	.....1,563	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/22/2022....	32,249	12,856,084	398.65.....	.....	.....307,978	.....	.....257,965	.....	.....199,030	.....	.....	.....(50,014)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/22/2022....	.....	.....	429.02.....	.....	.....(21,284)	.....	.....(17,828)	.....	.....(9,786)	.....	.....	.....3,456	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/25/2022....	22,954	9,158,983	399.01.....	.....	.....216,000	.....	.....181,220	.....	.....138,832	.....	.....	.....(34,780)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/25/2022....	.....	.....	431.28.....	.....	.....(12,166)	.....	.....(10,207)	.....	.....(5,356)	.....	.....	.....1,959	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/26/2022....	17,049	6,813,902	399.67.....	.....	.....155,144	.....	.....130,234	.....	.....98,463	.....	.....	.....(24,910)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/26/2022....	.....	.....	431.84.....	.....	.....(8,524)	.....	.....(7,156)	.....	.....(3,734)	.....	.....	.....1,369	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/27/2022....	13,815	5,497,164	397.9.....	.....	.....138,154	.....	.....116,034	.....	.....90,799	.....	.....	.....(22,120)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/27/2022....	.....	.....	427.68.....	.....	.....(10,776)	.....	.....(9,051)	.....	.....(5,176)	.....	.....	.....1,725	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QEO6.205

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/28/2022....	8,075	3,219,719	398.71.....	.....	.....77,523	.....	.....65,146	.....	.....50,199	.....	.....	.....(12,378)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/28/2022....	.....	.....	420.48.....	.....	.....(12,678)	.....	.....(10,654)	.....	.....(7,037)	.....	.....	.....2,024	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/29/2022....	12,546	5,009,347	399.28.....	.....	.....117,054	.....	.....98,417	.....	.....74,997	.....	.....	.....(18,637)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/29/2022....	.....	.....	429.5.....	.....	.....(8,155)	.....	.....(6,856)	.....	.....(3,814)	.....	.....	.....1,298	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/29/2022....	22,009	8,767,000	398.33.....	.....	.....215,912	.....	.....181,535	.....	.....140,836	.....	.....	.....(34,377)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/03/2021....	07/29/2022....	.....	.....	427.59.....	.....	.....(17,387)	.....	.....(14,619)	.....	.....(8,476)	.....	.....	.....2,768	.....	.....	.....	03.....
JUL 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/21/2023....	2,149	938,383	436.64.....	.....	.....21,741	.....	.....20,120	.....	.....7,194	.....	.....	.....(1,621)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	08/02/2023....	1,318	571,708	433.69.....	.....	.....15,061	.....	.....13,957	.....	.....5,343	.....	.....	.....(1,104)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/12/2024....	11,330	4,946,486	436.6.....	.....	.....148,171	.....	.....140,818	.....	.....61,169	.....	.....	.....(7,353)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/16/2024....	6,315	2,760,275	437.11.....	.....	.....81,492	.....	.....77,463	.....	.....33,464	.....	.....	.....(4,029)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/19/2024....	14,428	6,294,215	436.25.....	.....	.....191,470	.....	.....182,030	.....	.....79,658	.....	.....	.....(9,440)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/19/2024....	15,963	7,004,471	438.79.....	.....	.....195,930	.....	.....186,270	.....	.....78,688	.....	.....	.....(9,660)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/22/2024....	6,048	2,643,394	437.09.....	.....	.....78,359	.....	.....74,506	.....	.....32,268	.....	.....	.....(3,853)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/23/2024....	3,013	1,320,381	438.17.....	.....	.....37,792	.....	.....35,936	.....	.....15,338	.....	.....	.....(1,856)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/26/2024....	16,679	7,336,285	439.85.....	.....	.....198,908	.....	.....189,165	.....	.....78,944	.....	.....	.....(9,743)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/29/2024....	6,559	2,892,706	441.05.....	.....	.....75,469	.....	.....71,782	.....	.....29,489	.....	.....	.....(3,686)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	07/30/2024....	13,228	5,819,240	439.93.....	.....	.....157,738	.....	.....150,040	.....	.....62,651	.....	.....	.....(7,698)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	08/02/2024....	9,685	4,296,174	443.59.....	.....	.....103,073	.....	.....98,056	.....	.....38,895	.....	.....	.....(5,016)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	08/04/2021....	08/02/2024....	7,868	3,509,814	446.09.....	.....	.....77,229	.....	.....73,470	.....	.....28,085	.....	.....	.....(3,759)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	07/28/2023....	7,350	2,998,212	407.92.....	.....	.....70,046	.....	.....65,147	.....	.....44,819	.....	.....	.....(4,898)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	07/31/2023....	5,297	2,148,452	405.62.....	.....	.....55,457	.....	.....51,595	.....	.....36,570	.....	.....	.....(3,862)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/01/2023....	4,301	1,751,797	407.3.....	.....	.....42,193	.....	.....39,259	.....	.....27,233	.....	.....	.....(2,934)	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/02/2023....	8,734	3,556,805	407.26.....	.....	.....85,850	.....	.....79,888	.....	.....55,480	.....	.....	.....(5,962)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/03/2023....	4,920	2,007,917	408.09.....	.....	.....46,841	.....	.....43,593	.....	.....29,947	.....	.....	.....(3,248)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/04/2023....	3,190	1,298,252	406.95.....	.....	.....31,806	.....	.....29,604	.....	.....20,646	.....	.....	.....(2,203)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/04/2023....	5,950	2,435,842	409.39.....	.....	.....53,787	.....	.....50,062	.....	.....33,815	.....	.....	.....(3,725)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/04/2023....	4,584	1,891,390	412.58.....	.....	.....36,308	.....	.....33,793	.....	.....21,846	.....	.....	.....(2,514)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/07/2023....	10,249	4,184,195	408.24.....	.....	.....97,369	.....	.....90,654	.....	.....62,185	.....	.....	.....(6,715)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/08/2023....	3,545	1,443,093	407.13.....	.....	.....35,233	.....	.....32,806	.....	.....22,828	.....	.....	.....(2,427)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/09/2023....	7,641	3,122,222	408.61.....	.....	.....71,597	.....	.....66,673	.....	.....45,565	.....	.....	.....(4,924)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	07/30/2024....	44,280	17,902,234	404.3.....	.....	.....661,537	.....	.....630,995	.....	.....435,424	.....	.....	.....(30,542)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	07/31/2024....	33,399	13,541,287	405.44.....	.....	.....482,949	.....	.....460,673	.....	.....314,065	.....	.....	.....(22,276)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/01/2024....	24,174	9,809,606	405.8.....	.....	.....346,165	.....	.....330,212	.....	.....224,189	.....	.....	.....(15,952)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/02/2024....	27,880	11,280,902	404.63.....	.....	.....413,175	.....	.....394,152	.....	.....271,080	.....	.....	.....(19,023)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/02/2024....	31,898	12,976,568	406.81.....	.....	.....443,706	.....	.....423,278	.....	.....284,202	.....	.....	.....(20,428)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/06/2024....	39,949	16,235,152	406.4.....	.....	.....563,277	.....	.....537,438	.....	.....362,846	.....	.....	.....(25,838)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/07/2024....	35,446	14,408,566	406.49.....	.....	.....498,729	.....	.....475,873	.....	.....320,995	.....	.....	.....(22,857)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/08/2024....	22,261	9,026,653	405.49.....	.....	.....322,786	.....	.....308,006	.....	.....209,960	.....	.....	.....(14,780)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/10/2021....	08/09/2024....	37,186	15,064,691	405.12.....	.....	.....545,143	.....	.....520,205	.....	.....356,145	.....	.....	.....(24,938)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/17/2021....	08/15/2022....	38,999	15,624,905	400.65.....	.....	.....345,530	.....	.....304,373	.....	.....218,535	.....	.....	.....(41,157)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/17/2021....	08/15/2023....	3,493	1,399,318	400.65.....	.....	.....44,496	.....	.....41,861	.....	.....31,304	.....	.....	.....(2,635)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	#####	87,394,990	4,468.....	.....	.....2,908,505	.....	.....2,562,063	.....	.....1,637,862	.....	.....	.....(346,442)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	#####	72,354,673	4,468.....	.....	.....2,632,263	.....	.....2,318,725	.....	.....1,496,235	.....	.....	.....(313,538)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	7,733,942	7,733,942	4,468.....	.....	.....260,324	.....	.....229,316	.....	.....147,097	.....	.....	.....(31,008)	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	6,378,766	6,378,766	4,468.....	.....	.....225,234	.....	.....198,406	.....	.....127,748	.....	.....	.....(26,828)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	2,027,089	2,027,089	4,468.....	.....	.....74,921	.....	.....65,997	.....	.....42,709	.....	.....	.....(8,924)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	#####	12,377,174	4,468.....	.....	.....506,722	.....	.....446,364	.....	.....287,102	.....	.....	.....(60,357)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/17/2021....	08/15/2022....	1,800,282	1,800,282	4,468.....	.....	.....76,836	.....	.....67,684	.....	.....43,813	.....	.....	.....(9,152)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/18/2021....	08/15/2023....	1,655	545,128	329.46.....	.....	.....20,031	.....	.....18,871	.....	.....9,227	.....	.....	.....(1,160)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/18/2021....	08/15/2022....	26,347	8,680,385	329.46.....	.....	.....215,437	.....	.....190,302	.....	.....79,339	.....	.....	.....(25,134)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	6,106	27,280,804	4,468.....	.....	.....1,770,932	.....	.....1,564,323	.....	.....1,060,041	.....	.....	.....(206,609)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	.....	.....	4,780.76.....	.....	.....(801,145)	.....	.....(707,678)	.....	.....(399,048)	.....	.....	.....93,467	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	2,112	10,146,165	4,803.1.....	.....	.....265,426	.....	.....234,459	.....	.....129,139	.....	.....	.....(30,966)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	10,881	48,614,565	4,468.....	.....	.....3,155,812	.....	.....2,787,634	.....	.....1,888,999	.....	.....	.....(368,178)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	.....	.....	4,847.78.....	.....	.....(1,160,743)	.....	.....(1,025,323)	.....	.....(580,186)	.....	.....	.....135,420	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	420	2,026,685	4,825.44.....	.....	.....49,350	.....	.....43,593	.....	.....23,992	.....	.....	.....(5,758)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	698	3,116,698	4,468.....	.....	.....202,320	.....	.....178,716	.....	.....121,104	.....	.....	.....(23,604)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	.....	.....	4,803.1.....	.....	.....(85,535)	.....	.....(75,556)	.....	.....(42,644)	.....	.....	.....9,979	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	477	2,132,487	4,468.....	.....	.....138,430	.....	.....122,280	.....	.....82,861	.....	.....	.....(16,150)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	.....	.....	4,836.61.....	.....	.....(52,744)	.....	.....(46,591)	.....	.....(26,345)	.....	.....	.....6,153	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	882	3,940,910	4,468.....	.....	.....255,824	.....	.....225,978	.....	.....153,131	.....	.....	.....(29,846)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	.....	.....	4,914.8.....	.....	.....(75,722)	.....	.....(66,888)	.....	.....(38,008)	.....	.....	.....8,834	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	332	1,481,231	4,468.....	.....	.....96,154	.....	.....84,936	.....	.....57,556	.....	.....	.....(11,218)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/18/2021....	08/15/2022....	.....	.....	4,892.46.....	.....	.....(30,626)	.....	.....(27,053)	.....	.....(15,354)	.....	.....	.....3,573	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/03/2022....	6,538	2,606,422	398.65.....	.....	.....55,966	.....	.....49,640	.....	.....41,280	.....	.....	.....(6,327)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/03/2022....	.....	.....	427.54.....	.....	.....(3,923)	.....	.....(3,479)	.....	.....(2,638)	.....	.....	.....443	.....	.....	.....	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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/04/2022....	5,670	2,260,569	398.7.....	.....	.....48,477	.....	.....43,013	.....	.....35,738	.....	.....	.....(5,464)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/04/2022....	.....	.....	419.4.....	.....	.....(7,824)	.....	.....(6,942)	.....	.....(5,785)	.....	.....	.....882	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	15,214	6,084,255	399.91.....	.....	.....121,865	.....	.....108,168	.....	.....88,104	.....	.....	.....(13,697)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	.....	.....	430.99.....	.....	.....(6,390)	.....	.....(5,672)	.....	.....(4,081)	.....	.....	.....718	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	16,493	6,590,277	399.58.....	.....	.....134,418	.....	.....119,311	.....	.....97,816	.....	.....	.....(15,108)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	.....	.....	431.14.....	.....	.....(6,762)	.....	.....(6,002)	.....	.....(4,341)	.....	.....	.....760	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	22,515	8,998,157	399.66.....	.....	.....182,818	.....	.....162,271	.....	.....132,760	.....	.....	.....(20,547)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	.....	.....	431.46.....	.....	.....(9,006)	.....	.....(7,994)	.....	.....(5,691)	.....	.....	.....1,012	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/08/2022....	15,888	6,351,128	399.75.....	.....	.....129,009	.....	.....114,633	.....	.....93,630	.....	.....	.....(14,375)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/08/2022....	.....	.....	432.03.....	.....	.....(6,037)	.....	.....(5,365)	.....	.....(3,840)	.....	.....	.....673	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/09/2022....	17,029	6,800,273	399.34.....	.....	.....141,679	.....	.....125,937	.....	.....103,540	.....	.....	.....(15,742)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/09/2022....	.....	.....	432.1.....	.....	.....(6,471)	.....	.....(5,752)	.....	.....(4,116)	.....	.....	.....719	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/10/2022....	17,356	6,932,417	399.42.....	.....	.....143,883	.....	.....127,941	.....	.....105,132	.....	.....	.....(15,942)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/10/2022....	.....	.....	422.93.....	.....	.....(17,530)	.....	.....(15,588)	.....	.....(12,535)	.....	.....	.....1,942	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/11/2022....	3,211	1,284,381	400.05.....	.....	.....25,749	.....	.....22,904	.....	.....18,626	.....	.....	.....(2,845)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/11/2022....	.....	.....	421.2.....	.....	.....(3,853)	.....	.....(3,427)	.....	.....(2,816)	.....	.....	.....426	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/22/2022....	7,896	2,348,527	297.44.....	.....	.....50,217	.....	.....44,336	.....	.....43,395	.....	.....	.....(5,881)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/22/2022....	.....	.....	315.47.....	.....	.....(5,606)	.....	.....(4,949)	.....	.....(5,110)	.....	.....	.....657	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/26/2022....	7,423	2,215,638	298.47.....	.....	.....43,946	.....	.....38,860	.....	.....37,358	.....	.....	.....(5,086)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/26/2022....	.....	.....	316.05.....	.....	.....(4,974)	.....	.....(4,398)	.....	.....(4,523)	.....	.....	.....576	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/28/2022....	14,359	4,289,898	298.76.....	.....	.....83,426	.....	.....73,828	.....	.....70,579	.....	.....	.....(9,598)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/28/2022....			317.44.....		(8,041)		(7,116)		(7,198)			925				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/29/2022....	8,312	2,485,591	299.04.....	.....	.....47,378	.....	.....41,943	.....	.....39,866	.....	.....	.....(5,435)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	07/29/2022....	.....	.....	317.32.....	.....	.....(4,738)	.....	.....(4,194)	.....	.....(4,272)	.....	.....	.....543	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/02/2022....	14,021	4,192,682	299.02.....	.....	.....80,623	.....	.....71,483	.....	.....67,874	.....	.....	.....(9,140)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/02/2022....	.....	.....	314.95.....	.....	.....(11,357)	.....	.....(10,070)	.....	.....(10,454)	.....	.....	.....1,288	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	11,225	3,348,786	298.34.....	.....	.....68,246	.....	.....60,576	.....	.....58,172	.....	.....	.....(7,670)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/05/2022....	.....	.....	314.39.....	.....	.....(9,878)	.....	.....(8,768)	.....	.....(9,209)	.....	.....	.....1,110	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/10/2022....	12,222	3,636,018	297.5.....	.....	.....79,565	.....	.....70,749	.....	.....68,863	.....	.....	.....(8,815)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/10/2022....	.....	.....	313.07.....	.....	.....(13,077)	.....	.....(11,629)	.....	.....(12,323)	.....	.....	.....1,449	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	7,546	2,256,617	299.06.....	.....	.....43,991	.....	.....39,145	.....	.....37,050	.....	.....	.....(4,847)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	.....	.....	314.4.....	.....	.....(6,867)	.....	.....(6,110)	.....	.....(6,421)	.....	.....	.....756	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/16/2022....	8,981	2,688,738	299.39.....	.....	.....51,370	.....	.....45,774	.....	.....43,078	.....	.....	.....(5,596)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/16/2022....	.....	.....	314.81.....	.....	.....(7,903)	.....	.....(7,042)	.....	.....(7,380)	.....	.....	.....861	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	16,537	6,618,562	400.22.....	.....	.....131,637	.....	.....117,135	.....	.....94,962	.....	.....	.....(14,502)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	.....	.....	428.6.....	.....	.....(9,426)	.....	.....(8,388)	.....	.....(6,310)	.....	.....	.....1,038	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	17,218	6,893,723	400.37.....	.....	.....135,853	.....	.....120,886	.....	.....97,807	.....	.....	.....(14,967)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	.....	.....	432.48.....	.....	.....(6,371)	.....	.....(5,669)	.....	.....(4,077)	.....	.....	.....702	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	22,434	8,979,693	400.27.....	.....	.....178,127	.....	.....158,503	.....	.....128,358	.....	.....	.....(19,624)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/12/2022....	.....	.....	429.76.....	.....	.....(11,217)	.....	.....(9,981)	.....	.....(7,442)	.....	.....	.....1,236	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/15/2022....	17,333	6,943,374	400.59.....	.....	.....135,716	.....	.....120,890	.....	.....97,491	.....	.....	.....(14,826)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/15/2022....	.....	.....	433.23.....	.....	.....(6,067)	.....	.....(5,404)	.....	.....(3,837)	.....	.....	.....663	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/16/2022....	14,640	5,855,350	399.96.....	.....	.....119,022	.....	.....106,056	.....	.....86,323	.....	.....	.....(12,966)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/16/2022....			433.16.....		(5,124)		(4,566)		(3,300)			558				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/17/2022....	8,745	3,487,323	398.79.....	.....	.....75,817	.....	.....67,581	.....	.....56,086	.....	.....	.....(8,236)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/17/2022....	.....	.....	425.6.....	.....	.....(6,996)	.....	.....(6,236)	.....	.....(4,909)	.....	.....	.....760	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/18/2022....	6,491	2,585,293	398.26.....	.....	.....57,969	.....	.....51,689	.....	.....43,257	.....	.....	.....(6,280)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/18/2022....	.....	.....	418.47.....	.....	.....(10,386)	.....	.....(9,261)	.....	.....(7,861)	.....	.....	.....1,125	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/18/2022....	11,922	3,555,409	298.22.....	.....	.....74,632	.....	.....66,547	.....	.....63,816	.....	.....	.....(8,085)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2021....	08/18/2022....	.....	.....	314.28.....	.....	.....(11,326)	.....	.....(10,099)	.....	.....(10,640)	.....	.....	.....1,227	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/03/2023....	8,775	2,662,268	303.39.....	.....	.....61,425	.....	.....58,133	.....	.....49,187	.....	.....	.....(3,292)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/11/2023....	8,386	2,557,103	304.91.....	.....	.....54,428	.....	.....51,543	.....	.....42,757	.....	.....	.....(2,885)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/18/2023....	2,532	760,881	300.45.....	.....	.....21,020	.....	.....19,916	.....	.....17,425	.....	.....	.....(1,103)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	07/30/2024....	11,308	3,407,832	301.37.....	.....	.....121,107	.....	.....116,810	.....	.....93,249	.....	.....	.....(4,297)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	07/31/2024....	10,698	3,213,825	300.41.....	.....	.....118,963	.....	.....114,746	.....	.....92,670	.....	.....	.....(4,217)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/02/2024....	18,478	5,606,513	303.41.....	.....	.....182,751	.....	.....176,285	.....	.....137,334	.....	.....	.....(6,466)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/06/2024....	12,890	3,893,380	302.04.....	.....	.....134,961	.....	.....130,204	.....	.....103,115	.....	.....	.....(4,757)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/07/2024....	13,756	4,135,903	300.66.....	.....	.....152,142	.....	.....146,784	.....	.....118,102	.....	.....	.....(5,358)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/09/2024....	24,746	7,424,035	300.01.....	.....	.....280,867	.....	.....270,993	.....	.....219,695	.....	.....	.....(9,873)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/10/2023....	8,778	3,577,523	407.55.....	.....	.....79,091	.....	.....74,893	.....	.....55,429	.....	.....	.....(4,198)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/11/2023....	8,738	3,563,019	407.78.....	.....	.....78,027	.....	.....73,891	.....	.....54,573	.....	.....	.....(4,135)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/11/2023....	9,294	3,838,315	413.....	.....	.....66,543	.....	.....63,016	.....	.....43,685	.....	.....	.....(3,527)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/14/2023....	5,068	2,076,709	409.76.....	.....	.....41,812	.....	.....39,605	.....	.....28,591	.....	.....	.....(2,207)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/15/2023....	8,290	3,422,825	412.89.....	.....	.....59,936	.....	.....56,777	.....	.....39,432	.....	.....	.....(3,159)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/16/2023....	5,403	2,208,878	408.81.....	.....	.....46,467	.....	.....44,022	.....	.....32,149	.....	.....	.....(2,446)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/17/2023....	4,196	1,705,407	406.42.....		39,822		37,729		28,321			(2,093)				03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/18/2023....	8,939	3,612,883	404.16.....	.....	.....92,968	.....	.....88,089	.....	.....67,717	.....	.....	.....(4,880)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/06/2024....	2,951	1,211,500	410.55.....	.....	.....34,526	.....	.....33,309	.....	.....22,593	.....	.....	.....(1,217)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/09/2024....	22,724	9,243,564	406.77.....	.....	.....299,052	.....	.....288,539	.....	.....203,732	.....	.....	.....(10,512)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/09/2024....	4,259	1,779,089	417.7.....	.....	.....39,781	.....	.....38,383	.....	.....23,941	.....	.....	.....(1,398)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/13/2024....	59,291	24,110,510	406.65.....	.....	.....784,414	.....	.....756,942	.....	.....535,565	.....	.....	.....(27,473)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/12/2024....	10,047	3,017,291	300.32.....	.....	.....112,827	.....	.....108,872	.....	.....87,968	.....	.....	.....(3,955)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/14/2024....	36,643	14,930,626	407.46.....	.....	.....473,430	.....	.....456,864	.....	.....320,549	.....	.....	.....(16,566)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/13/2024....	12,876	3,901,723	303.03.....	.....	.....130,045	.....	.....125,490	.....	.....98,259	.....	.....	.....(4,555)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/15/2024....	29,552	12,040,842	407.44.....	.....	.....382,408	.....	.....369,040	.....	.....258,890	.....	.....	.....(13,368)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/14/2024....	19,353	5,884,307	304.05.....	.....	.....187,725	.....	.....181,156	.....	.....140,104	.....	.....	.....(6,569)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/16/2024....	28,583	11,647,384	407.49.....	.....	.....369,295	.....	.....356,397	.....	.....250,059	.....	.....	.....(12,898)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/16/2024....	35,290	10,631,906	301.27.....	.....	.....382,547	.....	.....369,186	.....	.....295,200	.....	.....	.....(13,361)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/16/2024....	21,957	8,917,815	406.15.....	.....	.....295,321	.....	.....285,006	.....	.....202,732	.....	.....	.....(10,315)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2021....	08/19/2024....	33,177	10,008,481	301.67.....	.....	.....354,661	.....	.....342,308	.....	.....272,414	.....	.....	.....(12,353)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/12/2022....	695	3,041,722	4,378.91.....	.....	.....246,114	.....	.....217,746	.....	.....139,396	.....	.....	.....(28,368)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/12/2022....	.....	.....	4,609.74.....	.....	.....(147,310)	.....	.....(130,331)	.....	.....(70,753)	.....	.....	.....16,980	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/15/2022....	1,608	6,965,181	4,332.82.....	.....	.....622,102	.....	.....551,059	.....	.....363,186	.....	.....	.....(71,043)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/15/2022....	.....	.....	4,558.36.....	.....	.....(389,378)	.....	.....(344,912)	.....	.....(196,190)	.....	.....	.....44,466	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/18/2022....	732	3,167,361	4,326.11.....	.....	.....288,035	.....	.....255,444	.....	.....169,064	.....	.....	.....(32,591)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/18/2022....	.....	.....	4,553.16.....	.....	.....(180,834)	.....	.....(160,372)	.....	.....(91,765)	.....	.....	.....20,461	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/19/2022....	640	2,719,197	4,247.75.....	.....	.....287,703	.....	.....255,248	.....	.....177,920	.....	.....	.....(32,454)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/19/2022....	.....	.....	4,460.1.....	.....	.....(194,753)	.....	.....(172,784)	.....	.....(105,682)	.....	.....	.....21,969	.....	.....	.....	03.....

QE06.211

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/21/2022....	710	3,071,255	4,324.31.....	281,315	.....	.....249,774	.....	.....165,691	.....	.....	.....(31,541)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/21/2022....	.....	.....4,526.53.....	.....	.....(187,721)	.....	.....(166,673)	.....	.....(97,516)	.....	.....	.....21,047	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/22/2022....	710	3,111,130	4,381.38.....	254,131	.....	.....225,723	.....	.....144,930	.....	.....	.....(28,407)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/22/2022....	.....	.....4,583.15.....	.....	.....(164,838)	.....	.....(146,412)	.....	.....(82,053)	.....	.....	.....18,426	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/25/2022....	1,138	5,006,183	4,398.99.....	396,217	.....	.....352,324	.....	.....223,885	.....	.....	.....(43,892)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/25/2022....	.....	.....4,652.3.....	.....	.....(223,885)	.....	.....(199,083)	.....	.....(105,302)	.....	.....	.....24,802	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/27/2022....	805	3,543,594	4,403.95.....	278,422	.....	.....247,762	.....	.....157,079	.....	.....	.....(30,660)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/27/2022....	.....	.....4,639.49.....	.....	.....(164,589)	.....	.....(146,465)	.....	.....(78,500)	.....	.....	.....18,124	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/29/2022....	2,168	9,522,512	4,392.89.....	767,391	.....	.....683,387	.....	.....436,998	.....	.....	.....(84,004)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	07/29/2022....	.....	.....4,611.72.....	.....	.....(477,243)	.....	.....(425,000)	.....	.....(234,080)	.....	.....	.....52,243	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/02/2022....	989	4,337,952	4,384.56.....	357,934	.....	.....319,210	.....	.....205,388	.....	.....	.....(38,724)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/02/2022....	.....	.....4,615.46.....	.....	.....(217,958)	.....	.....(194,378)	.....	.....(107,103)	.....	.....	.....23,580	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/05/2022....	734	3,235,421	4,406.67.....	255,696	.....	.....228,274	.....	.....145,387	.....	.....	.....(27,422)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/05/2022....	.....	.....4,621.48.....	.....	.....(160,293)	.....	.....(143,102)	.....	.....(78,794)	.....	.....	.....17,191	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/05/2022....	1,454	6,444,236	4,433.05.....	481,502	.....	.....429,863	.....	.....269,400	.....	.....	.....(51,639)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/05/2022....	.....	.....4,666.27.....	.....	.....(283,526)	.....	.....(253,119)	.....	.....(133,978)	.....	.....	.....30,407	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/09/2022....	1,025	4,538,616	4,428.35.....	344,725	.....	.....308,178	.....	.....194,082	.....	.....	.....(36,547)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/09/2022....	.....	.....4,641.79.....	.....	.....(214,922)	.....	.....(192,136)	.....	.....(104,372)	.....	.....	.....22,785	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/11/2022....	679	3,006,658	4,424.94.....	230,554	.....	.....206,251	.....	.....130,396	.....	.....	.....(24,303)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/11/2022....	.....	.....4,651.26.....	.....	.....(139,681)	.....	.....(124,957)	.....	.....(67,543)	.....	.....	.....14,724	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/12/2022....	1,296	5,782,848	4,462.04.....	409,539	.....	.....366,491	.....	.....226,790	.....	.....	.....(43,048)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/12/2022....	.....	.....4,667.23.....	.....	.....(256,390)	.....	.....(229,440)	.....	.....(122,469)	.....	.....	.....26,950	.....	.....	.....	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)
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/16/2022....	1,087	4,858,885	4,468.68.....	341,440	.....	.....305,953	.....	.....188,919	.....	.....	.....(35,487)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/16/2022....	.....	.....4,692.36.....	.....	.....(203,753)	.....	.....(182,576)	.....	.....(95,653)	.....	.....	.....21,177	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/17/2022....	673	2,989,625	4,442.5.....	222,534	.....	.....199,471	.....	.....125,360	.....	.....	.....(23,064)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/17/2022....	.....	.....4,651.74.....	.....	.....(140,009)	.....	.....(125,499)	.....	.....(68,342)	.....	.....	.....14,511	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/19/2022....	704	3,100,351	4,400.97.....	252,228	.....	.....226,233	.....	.....145,970	.....	.....	.....(25,996)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/19/2022....	.....	.....4,596.21.....	.....	.....(167,974)	.....	.....(150,662)	.....	.....(86,059)	.....	.....	.....17,312	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/19/2022....	1,259	5,589,354	4,439.73.....	419,403	.....	.....376,178	.....	.....237,291	.....	.....	.....(43,225)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/19/2022....	.....	.....4,662.55.....	.....	.....(255,842)	.....	.....(229,474)	.....	.....(124,253)	.....	.....	.....26,368	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/22/2022....	721	3,200,819	4,439.97.....	241,087	.....	.....216,445	.....	.....136,768	.....	.....	.....(24,641)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/23/2021....	08/22/2022....	.....	.....4,662.52.....	.....	.....(147,534)	.....	.....(132,455)	.....	.....(71,983)	.....	.....	.....15,079	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/04/2023....	3,757	1,540,411	410.06.....	33,959	.....	.....32,278	.....	.....20,586	.....	.....	.....(1,681)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/16/2023....	2,100	866,139	412.52.....	17,364	.....	.....16,519	.....	.....10,210	.....	.....	.....(845)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/24/2023....	1,348	554,508	411.24.....	11,852	.....	.....11,282	.....	.....7,111	.....	.....	.....(571)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	07/26/2024....	7,971	3,240,751	406.56.....	113,828	.....	.....110,084	.....	.....71,412	.....	.....	.....(3,744)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	07/29/2024....	9,151	3,747,134	409.5.....	119,963	.....	.....116,028	.....	.....72,780	.....	.....	.....(3,935)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	07/30/2024....	8,033	3,312,171	412.3.....	96,722	.....	.....93,552	.....	.....56,786	.....	.....	.....(3,170)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/02/2024....	19,486	7,973,573	409.2.....	258,381	.....	.....249,937	.....	.....157,381	.....	.....	.....(8,444)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/02/2024....	5,345	2,219,197	415.23.....	58,896	.....	.....56,972	.....	.....33,331	.....	.....	.....(1,925)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/05/2024....	6,077	2,498,618	411.17.....	76,021	.....	.....73,544	.....	.....45,289	.....	.....	.....(2,477)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/06/2024....	3,515	1,451,217	412.87.....	41,793	.....	.....40,432	.....	.....24,381	.....	.....	.....(1,361)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/09/2024....	17,933	7,303,997	407.3.....	252,493	.....	.....244,295	.....	.....157,360	.....	.....	.....(8,198)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2021....	08/09/2024....	5,256	2,176,325	414.09.....	60,283	.....	.....58,325	.....	.....34,663	.....	.....	.....(1,957)	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.214

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/25/2021....	08/12/2024....	3,064	1,274,080	415.76.....	.....	.....33,433	.....	.....32,351	.....	.....18,834	.....	.....	.....(1,082)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/25/2021....	08/13/2024....	5,537	2,283,782	412.43.....	.....	.....67,002	.....	.....64,835	.....	.....39,359	.....	.....	.....(2,167)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/25/2021....	08/16/2024....	16,086	6,537,554	406.42.....	.....	.....233,243	.....	.....225,719	.....	.....146,926	.....	.....	.....(7,524)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/25/2021....	08/19/2024....	5,243	2,128,335	405.96.....	.....	.....77,173	.....	.....74,690	.....	.....48,871	.....	.....	.....(2,483)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/25/2021....	08/20/2024....	5,348	2,174,536	406.64.....	.....	.....77,219	.....	.....74,737	.....	.....48,543	.....	.....	.....(2,482)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/25/2021....	08/23/2024....	14,733	6,014,571	408.24.....	.....	.....203,314	.....	.....196,798	.....	.....125,615	.....	.....	.....(6,516)	.....	.....	.....	03.....
AUG 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/16/2023....	5,096	1,614,269	316.76.....	.....	.....25,686	.....	.....24,436	.....	.....9,297	.....	.....	.....(1,250)	.....	.....	.....	03.....
AUG 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/24/2023....	2,377	751,590	316.17.....	.....	.....12,564	.....	.....11,959	.....	.....4,660	.....	.....	.....(605)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	07/26/2024....	11,442	3,571,288	312.13.....	.....	.....97,520	.....	.....94,312	.....	.....47,279	.....	.....	.....(3,208)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	07/29/2024....	10,566	3,333,018	315.44.....	.....	.....76,190	.....	.....73,691	.....	.....34,641	.....	.....	.....(2,499)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	07/30/2024....	13,431	4,256,581	316.92.....	.....	.....89,633	.....	.....86,696	.....	.....39,546	.....	.....	.....(2,937)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/02/2024....	19,629	6,222,441	317.....	.....	.....130,702	.....	.....126,430	.....	.....57,634	.....	.....	.....(4,271)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/02/2024....	8,615	2,749,490	319.16.....	.....	.....51,042	.....	.....49,374	.....	.....21,500	.....	.....	.....(1,668)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/02/2024....	11,117	3,525,061	317.08.....	.....	.....73,710	.....	.....71,301	.....	.....32,449	.....	.....	.....(2,409)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/05/2024....	11,292	3,576,462	316.72.....	.....	.....76,446	.....	.....73,954	.....	.....33,957	.....	.....	.....(2,491)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/06/2024....	15,577	4,908,272	315.1.....	.....	.....114,859	.....	.....111,119	.....	.....52,750	.....	.....	.....(3,740)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/09/2024....	27,543	8,702,546	315.96.....	.....	.....194,573	.....	.....188,256	.....	.....87,915	.....	.....	.....(6,317)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/09/2024....	10,416	3,309,290	317.71.....	.....	.....67,073	.....	.....64,895	.....	.....29,231	.....	.....	.....(2,178)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/12/2024....	16,488	5,207,209	315.82.....	.....	.....117,553	.....	.....113,746	.....	.....53,327	.....	.....	.....(3,806)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/13/2024....	9,472	3,008,368	317.59.....	.....	.....61,557	.....	.....59,566	.....	.....26,939	.....	.....	.....(1,991)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/16/2024....	24,354	7,734,938	317.6.....	.....	.....158,505	.....	.....153,392	.....	.....69,431	.....	.....	.....(5,113)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/16/2024....	7,165	2,282,253	318.54.....	.....	.....44,338	.....	.....42,908	.....	.....19,043	.....	.....	.....(1,430)	.....	.....	.....	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
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/19/2024....	4,659	1,469,661	315.43.....	.....	.....34,045	.....	.....32,950	.....	.....15,605	.....	.....	.....(1,095)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/20/2024....	7,838	2,476,965	316.01.....	.....	.....55,613	.....	.....53,826	.....	.....25,206	.....	.....	.....(1,787)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/23/2024....	21,685	6,862,513	316.47.....	.....	.....150,448	.....	.....145,626	.....	.....67,649	.....	.....	.....(4,822)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/23/2024....	5,764	1,831,499	317.77.....	.....	.....37,339	.....	.....36,142	.....	.....16,348	.....	.....	.....(1,197)	.....	.....	.....	03.....
AUG 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/25/2021....	08/04/2023....	5,046	1,581,195	313.33.....	.....	.....31,457	.....	.....29,899	.....	.....12,485	.....	.....	.....(1,557)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/10/2023....	2,513	1,112,515	442.63.....	.....	.....18,492	.....	.....17,683	.....	.....6,089	.....	.....	.....(809)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/18/2023....	1,266	554,543	437.9.....	.....	.....11,400	.....	.....10,907	.....	.....4,141	.....	.....	.....(493)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/25/2023....	1,941	863,564	444.87.....	.....	.....13,232	.....	.....12,665	.....	.....4,225	.....	.....	.....(567)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/02/2024....	11,333	5,027,061	443.56.....	.....	.....111,624	.....	.....108,381	.....	.....45,579	.....	.....	.....(3,243)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/05/2024....	7,716	3,433,657	444.98.....	.....	.....72,662	.....	.....70,557	.....	.....29,140	.....	.....	.....(2,105)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/06/2024....	8,613	3,816,700	443.15.....	.....	.....86,225	.....	.....83,729	.....	.....35,469	.....	.....	.....(2,496)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/09/2024....	19,636	8,759,227	446.09.....	.....	.....178,695	.....	.....173,538	.....	.....70,698	.....	.....	.....(5,158)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/09/2024....	8,121	3,594,405	442.58.....	.....	.....83,012	.....	.....80,616	.....	.....34,453	.....	.....	.....(2,396)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/13/2024....	8,007	3,569,040	445.74.....	.....	.....73,949	.....	.....71,822	.....	.....29,456	.....	.....	.....(2,127)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/16/2024....	22,311	9,983,722	447.48.....	.....	.....194,808	.....	.....189,222	.....	.....75,847	.....	.....	.....(5,587)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/16/2024....	4,321	1,923,815	445.21.....	.....	.....40,708	.....	.....39,541	.....	.....16,355	.....	.....	.....(1,167)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/19/2024....	4,261	1,900,332	445.97.....	.....	.....39,228	.....	.....38,106	.....	.....15,619	.....	.....	.....(1,122)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/20/2024....	5,555	2,482,033	446.83.....	.....	.....49,726	.....	.....48,305	.....	.....19,575	.....	.....	.....(1,421)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/23/2024....	19,490	8,689,169	445.83.....	.....	.....180,798	.....	.....175,646	.....	.....72,254	.....	.....	.....(5,151)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	08/26/2021....	08/23/2024....	5,256	2,357,523	448.53.....	.....	.....44,536	.....	.....43,267	.....	.....17,145	.....	.....	.....(1,269)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/01/2024....	18,786	6,246,398	332.5.....	.....	.....268,680	.....	.....261,112	.....	.....120,124	.....	.....	.....(7,568)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/02/2024....	12,638	4,196,860	332.07.....	.....	.....183,640	.....	.....178,471	.....	.....82,681	.....	.....	.....(5,168)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.216

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/02/2024....	29,466	9,856,303	334.5.....	.....	.....392,389	.....	.....381,346	.....	.....169,858	.....	.....	.....(11,043)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/06/2024....	25,538	8,540,271	334.42.....	.....	.....341,902	.....	.....332,316	.....	.....148,312	.....	.....	.....(9,586)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/07/2024....	16,799	5,581,406	332.24.....	.....	.....243,322	.....	.....236,507	.....	.....109,346	.....	.....	.....(6,816)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/09/2024....	22,867	7,603,855	332.52.....	.....	.....328,223	.....	.....319,046	.....	.....146,925	.....	.....	.....(9,177)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/09/2024....	15,109	5,043,019	333.78.....	.....	.....207,324	.....	.....201,527	.....	.....90,946	.....	.....	.....(5,797)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/13/2024....	28,045	9,399,869	335.17.....	.....	.....366,836	.....	.....356,618	.....	.....157,422	.....	.....	.....(10,218)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/14/2024....	15,125	5,063,823	334.79.....	.....	.....200,720	.....	.....195,134	.....	.....86,692	.....	.....	.....(5,586)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/16/2024....	14,646	4,902,709	334.74.....	.....	.....194,953	.....	.....189,538	.....	.....84,296	.....	.....	.....(5,415)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/16/2024....	13,140	4,408,154	335.48.....	.....	.....170,256	.....	.....165,527	.....	.....72,726	.....	.....	.....(4,729)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/20/2024....	23,710	7,955,336	335.53.....	.....	.....307,419	.....	.....298,911	.....	.....131,313	.....	.....	.....(8,508)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/21/2024....	23,472	7,894,941	336.36.....	.....	.....295,405	.....	.....287,237	.....	.....124,479	.....	.....	.....(8,168)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/23/2024....	23,174	7,780,503	335.75.....	.....	.....298,622	.....	.....290,380	.....	.....127,157	.....	.....	.....(8,242)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/23/2024....	18,945	6,352,027	335.28.....	.....	.....248,351	.....	.....241,496	.....	.....106,572	.....	.....	.....(6,854)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/27/2024....	22,451	7,520,438	334.97.....	.....	.....298,267	.....	.....290,065	.....	.....128,779	.....	.....	.....(8,202)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/28/2024....	11,190	3,734,263	333.7.....	.....	.....155,682	.....	.....151,405	.....	.....68,621	.....	.....	.....(4,277)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/29/2024....	9,225	3,066,977	332.46.....	.....	.....134,159	.....	.....130,477	.....	.....60,312	.....	.....	.....(3,682)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	07/28/2023....	10,081	3,382,814	335.58.....	.....	.....96,727	.....	.....92,552	.....	.....36,473	.....	.....	.....(4,175)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/10/2023....	11,705	3,937,281	336.37.....	.....	.....109,612	.....	.....104,967	.....	.....40,838	.....	.....	.....(4,645)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/18/2023....	8,234	2,801,328	340.23.....	.....	.....64,495	.....	.....61,793	.....	.....21,994	.....	.....	.....(2,702)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	08/29/2023....	7,532	2,568,025	340.94.....	.....	.....57,676	.....	.....55,296	.....	.....19,460	.....	.....	.....(2,380)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	07/10/2024....	14,328	4,723,436	329.67.....	.....	.....223,695	.....	.....217,261	.....	.....104,217	.....	.....	.....(6,434)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/30/2021....	07/19/2024....	14,351	4,732,184	329.74.....	.....	.....224,526	.....	.....218,123	.....	.....104,641	.....	.....	.....(6,403)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/30/2021....	07/23/2024....	12,151	4,005,837	329.66.....	.....	.....191,040	.....	.....185,613	....	.....89,197	.....	.....	.....(5,427)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/30/2021....	07/26/2024....	17,531	5,830,245	332.57.....	.....	.....249,238	.....	.....242,177	....	.....111,200	.....	.....	.....(7,061)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/30/2021....	07/30/2024....	29,608	9,843,339	332.46.....	.....	.....423,565	.....	.....411,611	....	.....189,442	.....	.....	.....(11,954)	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/04/2023....	2,512	554,460	220.75.....	.....	.....13,613	.....	.....13,613	....	.....7,324	.....	.....	.....	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/11/2023....	4,077	903,174	221.51.....	.....	.....21,039	.....	.....21,039	....	.....11,140	.....	.....	.....	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/23/2023....	3,119	687,300	220.35.....	.....	.....17,654	.....	.....17,654	....	.....9,697	.....	.....	.....	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/30/2023....	2,282	506,590	221.96.....	.....	.....11,594	.....	.....11,594	....	.....6,128	.....	.....	.....	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/17/2022....	2,098	453,526	216.18.....	.....	.....11,350	.....	.....10,407	....	.....5,156	.....	.....	.....(943)	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/17/2022....	.....	.....	223.77.....	.....	.....(3,818)	.....	.....(3,501)	....	.....(1,484)	.....	.....	.....317	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/30/2022....	1,455	313,037	215.18.....	.....	.....8,743	.....	.....8,043	....	.....4,222	.....	.....	.....(700)	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/31/2021....	08/30/2022....	.....	.....	222.89.....	.....	.....(3,084)	.....	.....(2,837)	....	.....(1,280)	.....	.....	.....247	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/11/2023....	2,935	1,149,610	391.63.....	.....	.....30,617	.....	.....29,363	....	.....10,702	.....	.....	.....(1,254)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/18/2023....	1,524	594,787	390.16.....	.....	.....16,922	.....	.....16,235	....	.....6,143	.....	.....	.....(686)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/23/2023....	1,630	642,779	394.43.....	.....	.....15,416	.....	.....14,795	....	.....5,069	.....	.....	.....(621)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/25/2023....	1,245	487,844	391.95.....	.....	.....12,982	.....	.....12,460	....	.....4,537	.....	.....	.....(521)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/30/2023....	1,336	527,212	394.75.....	.....	.....12,554	.....	.....12,053	....	.....4,115	.....	.....	.....(501)	.....	.....	.....	03.....
AUG 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/30/2022....	558	212,756	381.27.....	.....	.....6,612	.....	.....6,083	....	.....2,313	.....	.....	.....(530)	.....	.....	.....	03.....
AUG 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/30/2022....	.....	.....	394.85.....	.....	.....(2,254)	.....	.....(2,074)	....	.....(657)	.....	.....	.....181	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/03/2023....	1,873	731,075	390.25.....	.....	.....20,476	.....	.....19,627	....	.....7,357	.....	.....	.....(848)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	08/31/2021....	08/04/2023....	1,542	607,289	393.72.....	.....	.....14,746	.....	.....14,136	....	.....4,874	.....	.....	.....(610)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/26/2022....	17,094	6,847,464	400.57.....	.....	.....177,268	.....	.....163,365	....	.....98,403	.....	.....	.....(13,903)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/26/2022....	.....	.....	431.04.....	.....	.....(13,675)	.....	.....(12,603)	....	.....(5,448)	.....	.....	.....1,073	.....	.....	.....	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/29/2022....	17,411	6,984,049	401.12.....	.....	.....176,377	.....	.....162,659	.....	.....96,950	.....	.....	.....(13,718)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/29/2022....	.....	.....	434.34.....	.....	.....(10,099)	.....	.....(9,313)	.....	.....(3,807)	.....	.....	.....785	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/30/2022....	23,194	9,302,258	401.06.....	.....	.....235,885	.....	.....217,589	.....	.....129,961	.....	.....	.....(18,296)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/30/2022....	.....	.....	433.84.....	.....	.....(14,148)	.....	.....(13,051)	.....	.....(5,443)	.....	.....	.....1,097	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/31/2022....	16,480	6,614,372	401.35.....	.....	.....165,298	.....	.....152,512	.....	.....90,630	.....	.....	.....(12,785)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/31/2022....	.....	.....	432.17.....	.....	.....(12,031)	.....	.....(11,100)	.....	.....(4,777)	.....	.....	.....931	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/19/2022....	19,235	7,625,089	396.41.....	.....	.....242,366	.....	.....222,976	.....	.....145,321	.....	.....	.....(19,389)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/19/2022....	.....	.....	424.89.....	.....	.....(26,930)	.....	.....(24,775)	.....	.....(11,853)	.....	.....	.....2,154	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/19/2022....	22,950	9,112,815	397.08.....	.....	.....280,214	.....	.....257,797	.....	.....165,876	.....	.....	.....(22,417)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/19/2022....	.....	.....	428.5.....	.....	.....(22,720)	.....	.....(20,902)	.....	.....(9,356)	.....	.....	.....1,818	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/19/2022....	23,674	9,406,904	397.35.....	.....	.....285,273	.....	.....262,451	.....	.....168,057	.....	.....	.....(22,822)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/19/2022....	.....	.....	429.35.....	.....	.....(21,543)	.....	.....(19,820)	.....	.....(8,729)	.....	.....	.....1,723	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/22/2022....	20,285	8,067,877	397.72.....	.....	.....240,990	.....	.....221,874	.....	.....141,161	.....	.....	.....(19,115)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/22/2022....	.....	.....	429.79.....	.....	.....(17,851)	.....	.....(16,435)	.....	.....(7,268)	.....	.....	.....1,416	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/23/2022....	20,043	8,004,689	399.37.....	.....	.....219,875	.....	.....202,484	.....	.....124,820	.....	.....	.....(17,391)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/23/2022....	.....	.....	431.36.....	.....	.....(15,233)	.....	.....(14,028)	.....	.....(5,998)	.....	.....	.....1,205	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/24/2022....	12,298	4,912,967	399.5.....	.....	.....134,169	.....	.....123,587	.....	.....76,034	.....	.....	.....(10,582)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/24/2022....	.....	.....	431.98.....	.....	.....(8,731)	.....	.....(8,043)	.....	.....(3,442)	.....	.....	.....689	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/25/2022....	9,080	3,636,893	400.53.....	.....	.....94,252	.....	.....86,839	.....	.....52,317	.....	.....	.....(7,413)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/25/2022....	.....	.....	421.08.....	.....	.....(18,342)	.....	.....(16,899)	.....	.....(8,739)	.....	.....	.....1,443	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/26/2022....	22,006	8,787,608	399.33.....	.....	.....242,725	.....	.....223,688	.....	.....138,167	.....	.....	.....(19,037)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/26/2022....			428.88.....		(21,786)		(20,077)		(9,047)			1,709				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/26/2022....	28,053	11,244,055	400.82.....	.....	.....287,259	.....	.....264,729	.....	.....158,638	.....	.....	.....(22,530)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/01/2021....	08/26/2022....	.....	.....	433.51.....	.....	.....(17,393)	.....	.....(16,029)	.....	.....(6,620)	.....	.....	.....1,364	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/24/2023....	6,279	1,924,405	306.47.....	.....	.....46,278	.....	.....44,789	.....	.....29,162	.....	.....	.....(1,489)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/25/2023....	7,509	2,259,782	300.96.....	.....	.....73,434	.....	.....71,075	.....	.....50,329	.....	.....	.....(2,359)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/31/2023....	3,848	1,180,977	306.87.....	.....	.....27,940	.....	.....27,050	.....	.....17,523	.....	.....	.....(890)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	09/01/2023....	3,597	1,107,721	307.95.....	.....	.....24,676	.....	.....23,891	.....	.....15,197	.....	.....	.....(785)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/20/2024....	16,460	4,942,857	300.3.....	.....	.....214,306	.....	.....209,729	.....	.....144,853	.....	.....	.....(4,577)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/21/2024....	15,058	4,488,289	298.06.....	.....	.....212,774	.....	.....208,235	.....	.....147,922	.....	.....	.....(4,540)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/23/2024....	50,001	15,215,411	304.3.....	.....	.....560,515	.....	.....548,578	.....	.....359,210	.....	.....	.....(11,937)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/18/2023....	3,518	1,440,409	409.42.....	.....	.....36,483	.....	.....35,300	.....	.....20,313	.....	.....	.....(1,184)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/26/2024....	19,454	5,885,324	302.52.....	.....	.....233,647	.....	.....228,684	.....	.....153,561	.....	.....	.....(4,962)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/27/2024....	26,459	8,025,526	303.32.....	.....	.....308,511	.....	.....301,965	.....	.....200,543	.....	.....	.....(6,546)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/21/2023....	6,579	2,655,076	403.58.....	.....	.....85,393	.....	.....82,634	.....	.....51,442	.....	.....	.....(2,758)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/22/2023....	4,425	1,793,854	405.42.....	.....	.....53,671	.....	.....51,940	.....	.....31,593	.....	.....	.....(1,731)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/23/2023....	5,814	2,381,229	409.54.....	.....	.....60,237	.....	.....58,297	.....	.....33,562	.....	.....	.....(1,940)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/24/2023....	2,386	969,165	406.12.....	.....	.....28,231	.....	.....27,323	.....	.....16,479	.....	.....	.....(908)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/25/2023....	3,974	1,612,600	405.76.....	.....	.....47,691	.....	.....46,159	.....	.....27,980	.....	.....	.....(1,532)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/25/2023....	7,996	3,286,022	410.95.....	.....	.....78,522	.....	.....76,000	.....	.....42,895	.....	.....	.....(2,522)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/25/2023....	6,856	2,802,176	408.72.....	.....	.....73,496	.....	.....71,135	.....	.....41,429	.....	.....	.....(2,361)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/28/2023....	14,151	5,808,329	410.44.....	.....	.....142,222	.....	.....137,673	.....	.....78,330	.....	.....	.....(4,550)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/29/2023....	6,110	2,503,002	409.66.....	.....	.....63,360	.....	.....61,336	.....	.....35,301	.....	.....	.....(2,024)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/30/2023....	9,331	3,821,162	409.52.....	.....	.....97,414	.....	.....94,306	.....	.....54,377	.....	.....	.....(3,108)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.220

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/31/2023....	5,683	2,327,578	409.58.....	.....	.....59,215	.....	.....57,329	.....	.....33,051	.....	.....	.....(1,886)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	09/01/2023....	2,894	1,185,167	409.5.....	.....	.....30,273	.....	.....29,310	.....	.....16,924	.....	.....	.....(963)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	09/01/2023....	2,108	870,119	412.86.....	.....	.....19,305	.....	.....18,691	.....	.....10,280	.....	.....	.....(614)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/16/2024....	2,796	1,137,718	406.88.....	.....	.....43,061	.....	.....42,138	.....	.....25,073	.....	.....	.....(923)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/20/2024....	42,186	16,995,044	402.86.....	.....	.....728,974	.....	.....713,406	.....	.....444,252	.....	.....	.....(15,568)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/21/2024....	26,792	10,819,490	403.83.....	.....	.....450,913	.....	.....441,292	.....	.....271,908	.....	.....	.....(9,621)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/22/2024....	24,818	10,022,162	403.82.....	.....	.....417,942	.....	.....409,033	.....	.....252,109	.....	.....	.....(8,909)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/23/2024....	29,235	11,820,185	404.31.....	.....	.....485,893	.....	.....475,545	.....	.....291,536	.....	.....	.....(10,348)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/23/2024....	36,819	14,994,481	407.25.....	.....	.....562,960	.....	.....550,971	.....	.....326,757	.....	.....	.....(11,989)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/26/2024....	2,998	1,229,227	410.08.....	.....	.....42,325	.....	.....41,426	.....	.....23,750	.....	.....	.....(899)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/27/2024....	57,282	23,343,430	407.52.....	.....	.....871,254	.....	.....852,768	.....	.....504,211	.....	.....	.....(18,486)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/28/2024....	34,738	14,196,374	408.67.....	.....	.....511,343	.....	.....500,504	.....	.....292,049	.....	.....	.....(10,840)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/29/2024....	20,239	8,270,436	408.64.....	.....	.....298,322	.....	.....292,004	.....	.....170,464	.....	.....	.....(6,318)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/30/2024....	26,861	10,942,211	407.37.....	.....	.....410,699	.....	.....402,009	.....	.....238,317	.....	.....	.....(8,690)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/30/2024....	29,925	12,244,785	409.18.....	.....	.....434,514	.....	.....425,320	.....	.....246,722	.....	.....	.....(9,194)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/30/2024....	2,297	951,470	414.25.....	.....	.....28,711	.....	.....28,103	.....	.....15,307	.....	.....	.....(607)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/28/2024....	24,716	7,557,265	305.77.....	.....	.....262,479	.....	.....256,915	.....	.....164,765	.....	.....	.....(5,564)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2021....	08/30/2024....	106,306	32,556,353	306.25.....	.....	.....1,108,776	.....	.....1,085,316	.....	.....691,521	.....	.....	.....(23,461)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/02/2024....	.....	.....	386.54.....	.....	.....(262,697)	.....	.....(256,161)	.....	.....(212,022)	.....	.....	.....6,536	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/03/2024....	.....	.....	384.44.....	.....	.....(261,368)	.....	.....(254,873)	.....	.....(212,551)	.....	.....	.....6,496	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/08/2024....	.....	.....	392.39.....	.....	.....(196,037)	.....	.....(191,194)	.....	.....(154,894)	.....	.....	.....4,843	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/29/2024....	.....	.....	387.66.....	.....	.....(259,734)	.....	.....(253,472)	.....	.....(209,284)	.....	.....	.....6,262	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/01/2024....			390.92.....		(209,860)		(204,817)		(167,187)			5,042				03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/08/2024....			396.27.....		(172,945)		(168,823)		(135,157)			4,122				03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/26/2024....			391.46.....		(341,837)		(333,852)		(272,455)			7,985				03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/27/2024....			391.32.....		(295,566)		(288,670)		(235,755)			6,897				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/01/2024....			395.97.....		(250,226)		(244,407)		(196,203)			5,819				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/05/2024....			393.87.....		(264,237)		(258,119)		(208,987)			6,118				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/08/2024....			394.55.....		(209,963)		(205,118)		(165,708)			4,845				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/12/2024....			397.48.....		(192,116)		(187,702)		(150,048)			4,414				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/19/2024....			396.05.....		(254,943)		(249,130)		(200,287)			5,813				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/21/2024....			394.58.....		(256,348)		(250,516)		(202,522)			5,832				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/22/2024....			396.18.....		(216,030)		(211,120)		(169,753)			4,910				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/26/2024....			395.53.....		(308,775)		(301,788)		(243,206)			6,987				03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/28/2024....			395.59.....		(196,795)		(192,351)		(155,076)			4,444				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/02/2024....			395.36.....		(302,475)		(295,681)		(238,588)			6,794				03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/21/2022....			370.54.....		(276,214)		(232,601)		(226,825)			43,613				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/09/2024....			398.28.....		(246,014)		(240,530)		(192,112)			5,484				03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/21/2022....			363.43.....		(317,711)		(267,546)		(271,146)			50,165				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/10/2024....			397.13.....		(249,347)		(243,794)		(195,647)			5,553				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/16/2024....			399.95.....		(226,349)		(221,340)		(175,859)			5,009				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/23/2024....			398.47.....		(232,043)		(226,946)		(181,368)			5,097				03.....
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/04/2022....			372.59.....		(236,610)		(202,809)		(191,544)			33,801				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/26/2024....			400.57.....		(187,766)		(183,654)		(145,724)			4,112				03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/08/2021....	02/25/2022....			375.36.....		(237,341)		(207,673)		(188,227)			29,668				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/30/2024....			400.11.....		(272,646)		(266,700)		(212,056)			5,946				03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/07/2024....			402.36.....		(251,699)		(246,250)		(194,324)			5,449				03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/10/2024....			402.18.....		(205,119)		(200,692)		(158,477)			4,427				03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/08/2022....			372.96.....		(202,892)		(179,089)		(164,108)			23,803				03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/14/2024....			400.07.....		(256,272)		(250,764)		(199,694)			5,508				03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/15/2022....			372.73.....		(203,042)		(180,118)		(164,555)			22,924				03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/18/2022....			372.81.....		(242,310)		(215,386)		(196,280)			26,923				03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/21/2024....			398.4.....		(237,329)		(232,264)		(186,209)			5,065				03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/12/2022....			374.43.....		(255,982)		(230,863)		(205,377)			25,120				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/07/2024....			404.03.....		(173,164)		(169,531)		(133,424)			3,633				03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/14/2022....			371.31.....		(600,844)		(542,429)		(492,288)			58,415				03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/14/2022....			373.95.....		(416,426)		(375,940)		(335,311)			40,486				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/11/2024....			403.72.....		(180,320)		(176,553)		(139,164)			3,768				03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/07/2023....			381.03.....		(263,878)		(253,673)		(211,466)			10,205				03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/24/2023....			394.77.....		(171,126)		(164,371)		(126,625)			6,755				03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/22/2022....			374.32.....		(297,722)		(269,810)		(239,287)			27,911				03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/15/2023....			369.3.....		(318,000)		(305,881)		(267,991)			12,120				03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/29/2022....			375.61.....		(221,663)		(201,512)		(176,564)			20,151				03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/03/2022....			374.45.....		(230,146)		(209,580)		(184,960)			20,566				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/25/2024....			404.13.....		(172,760)		(169,199)		(133,362)			3,560				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/28/2024....			403.53.....		(168,045)		(164,592)		(130,013)			3,453				03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/27/2023....	.....	.....	381.09.....	.....	.....(216,511)	.....	.....(208,012)	.....	.....(173,255)	.....	.....	.....8,499	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/06/2022....	.....	.....	374.41.....	.....	.....(208,398)	.....	.....(190,010)	.....	.....(167,556)	.....	.....	.....18,388	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/02/2023....	.....	.....	383.07.....	.....	.....(195,154)	.....	.....(187,536)	.....	.....(154,719)	.....	.....	.....7,618	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/13/2022....	.....	.....	371.36.....	.....	.....(279,285)	.....	.....(255,347)	.....	.....(229,173)	.....	.....	.....23,939	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/03/2023....	.....	.....	383.82.....	.....	.....(226,193)	.....	.....(217,380)	.....	.....(178,612)	.....	.....	.....8,813	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/20/2022....	.....	.....	374.21.....	.....	.....(211,402)	.....	.....(193,785)	.....	.....(170,437)	.....	.....	.....17,617	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/24/2022....	.....	.....	374.76.....	.....	.....(255,291)	.....	.....(234,349)	.....	.....(205,118)	.....	.....	.....20,942	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/27/2022....	.....	.....	373.59.....	.....	.....(199,605)	.....	.....(183,421)	.....	.....(161,703)	.....	.....	.....16,184	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/16/2023....	.....	.....	366.83.....	.....	.....(276,054)	.....	.....(265,552)	.....	.....(234,739)	.....	.....	.....10,502	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/17/2023....	.....	.....	366.9.....	.....	.....(391,087)	.....	.....(376,236)	.....	.....(332,468)	.....	.....	.....14,851	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/29/2023....	.....	.....	368.4.....	.....	.....(250,293)	.....	.....(240,990)	.....	.....(211,789)	.....	.....	.....9,303	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/31/2023....	.....	.....	368.32.....	.....	.....(363,539)	.....	.....(350,075)	.....	.....(307,716)	.....	.....	.....13,464	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/17/2022....	.....	.....	380.39.....	.....	.....(177,832)	.....	.....(164,495)	.....	.....(137,563)	.....	.....	.....13,337	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/04/2023....	.....	.....	366.27.....	.....	.....(351,142)	.....	.....(338,228)	.....	.....(299,368)	.....	.....	.....12,914	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/06/2023....	.....	.....	367.69.....	.....	.....(345,965)	.....	.....(333,286)	.....	.....(293,585)	.....	.....	.....12,679	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/06/2023....	.....	.....	369.05.....	.....	.....(302,435)	.....	.....(291,351)	.....	.....(255,405)	.....	.....	.....11,084	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/12/2023....	.....	.....	368.34.....	.....	.....(359,471)	.....	.....(346,433)	.....	.....(304,375)	.....	.....	.....13,038	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/29/2022....	.....	.....	390.5.....	.....	.....(139,700)	.....	.....(130,589)	.....	.....(99,946)	.....	.....	.....9,111	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/13/2023....	.....	.....	368.23.....	.....	.....(421,995)	.....	.....(406,716)	.....	.....(357,489)	.....	.....	.....15,279	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/09/2022....	.....	.....	388.49.....	.....	.....(226,314)	.....	.....(212,042)	.....	.....(165,635)	.....	.....	.....14,272	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/19/2023....	.....	.....	367.69.....	.....	.....(439,059)	.....	.....(423,325)	.....	.....(372,741)	.....	.....	.....15,734	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/27/2023....	.....	.....	369.87.....	.....	.....(287,053)	.....	.....(276,905)	.....	.....(241,896)	.....	.....	.....10,148	.....	.....	.....	03.....

QE06.223

SCHEDULE DB - PART A - SECTION 1

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

QE06.224

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/28/2023....			367.71.....		(426,194)		(411,152)		(361,872)			15,042				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/03/2023....			367.6.....		(439,462)		(424,081)		(373,405)			15,381				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/04/2023....			369.46.....		(324,601)		(313,259)		(274,028)			11,342				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/09/2023....			369.37.....		(346,458)		(334,452)		(292,617)			12,006				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/12/2023....			368.68.....		(447,621)		(432,185)		(379,012)			15,435				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/16/2023....			369.07.....		(474,120)		(457,877)		(400,997)			16,242				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/17/2023....			368.7.....		(302,709)		(292,356)		(256,407)			10,353				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/18/2023....			369.21.....		(386,346)		(373,154)		(326,623)			13,192				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/23/2023....			370.44.....		(336,454)		(325,058)		(283,357)			11,396				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/24/2023....			369.42.....		(243,637)		(235,398)		(205,887)			8,239				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/25/2023....			370.37.....		(267,384)		(258,356)		(225,245)			9,027				03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/26/2023....			370.77.....		(381,263)		(368,411)		(320,726)			12,852				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/01/2023....			371.58.....		(270,747)		(261,708)		(227,152)			9,039				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/08/2023....			369.21.....		(292,289)		(282,638)		(247,367)			9,651				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/09/2023....			369.12.....		(347,105)		(335,662)		(293,806)			11,443				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/13/2023....			370.22.....		(258,682)		(250,207)		(218,210)			8,475				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/15/2023....			370.67.....		(247,347)		(239,269)		(208,331)			8,078				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/16/2023....			370.56.....		(410,706)		(397,313)		(346,075)			13,393				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/20/2023....			369.93.....		(414,885)		(401,440)		(350,435)			13,445				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/21/2023....			370.26.....		(367,180)		(355,299)		(309,817)			11,881				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/22/2023....			372.53.....		(333,906)		(323,118)		(279,586)			10,788				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/23/2023....			370.8.....		(349,759)		(338,476)		(294,595)			11,283				03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/08/2021....	06/29/2023....	.....	.....	372.01.....	.....	.....(363,020)	.....	.....(351,417)	.....	.....(304,610)	.....	.....	.....11,603	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/06/2023....	.....	.....	371.78.....	.....	.....(380,957)	.....	.....(368,908)	.....	.....(319,988)	.....	.....	.....12,048	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/07/2023....	.....	.....	372.04.....	.....	.....(253,058)	.....	.....(245,067)	.....	.....(212,365)	.....	.....	.....7,991	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/12/2023....	.....	.....	372.93.....	.....	.....(275,999)	.....	.....(267,348)	.....	.....(230,974)	.....	.....	.....8,651	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/14/2023....	.....	.....	372.86.....	.....	.....(346,647)	.....	.....(335,814)	.....	.....(290,263)	.....	.....	.....10,833	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/19/2023....	.....	.....	373.71.....	.....	.....(380,592)	.....	.....(368,786)	.....	.....(317,766)	.....	.....	.....11,806	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/20/2023....	.....	.....	373.18.....	.....	.....(351,973)	.....	.....(341,072)	.....	.....(294,484)	.....	.....	.....10,902	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/21/2023....	.....	.....	374.12.....	.....	.....(305,457)	.....	.....(296,010)	.....	.....(254,687)	.....	.....	.....9,447	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/25/2023....	.....	.....	372.65.....	.....	.....(397,875)	.....	.....(385,642)	.....	.....(333,534)	.....	.....	.....12,233	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/26/2023....	.....	.....	374.24.....	.....	.....(306,496)	.....	.....(297,086)	.....	.....(255,522)	.....	.....	.....9,410	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/01/2023....	.....	.....	374.99.....	.....	.....(319,773)	.....	.....(310,040)	.....	.....(266,022)	.....	.....	.....9,732	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/02/2023....	.....	.....	377.12.....	.....	.....(308,491)	.....	.....(299,116)	.....	.....(254,627)	.....	.....	.....9,375	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/03/2023....	.....	.....	376.38.....	.....	.....(376,805)	.....	.....(365,370)	.....	.....(311,882)	.....	.....	.....11,435	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/09/2023....	.....	.....	376.56.....	.....	.....(261,559)	.....	.....(253,690)	.....	.....(216,443)	.....	.....	.....7,869	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/11/2023....	.....	.....	375.42.....	.....	.....(284,035)	.....	.....(275,514)	.....	.....(236,029)	.....	.....	.....8,521	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/15/2023....	.....	.....	373.92.....	.....	.....(224,226)	.....	.....(217,538)	.....	.....(187,376)	.....	.....	.....6,689	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/16/2023....	.....	.....	374.61.....	.....	.....(256,509)	.....	.....(248,869)	.....	.....(213,886)	.....	.....	.....7,641	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/17/2023....	.....	.....	376.4.....	.....	.....(268,219)	.....	.....(260,241)	.....	.....(222,255)	.....	.....	.....7,978	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/18/2023....	.....	.....	376.42.....	.....	.....(368,519)	.....	.....(357,573)	.....	.....(305,345)	.....	.....	.....10,946	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/24/2023....	.....	.....	376.28.....	.....	.....(238,081)	.....	.....(231,069)	.....	.....(197,458)	.....	.....	.....7,012	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/25/2023....	.....	.....	376.09.....	.....	.....(217,558)	.....	.....(211,159)	.....	.....(180,573)	.....	.....	.....6,399	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/29/2023....			377.62.....		(280,566)		(272,361)		(231,618)			8,206				03.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/08/2021....	08/30/2023....			375.07.....		(260,286)		(252,684)		(216,842)			7,602				03.....
AUG 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/31/2023....			376.48.....		(218,543)		(212,169)		(181,194)			6,374				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/01/2023....			377.97.....		(229,385)		(222,704)		(189,179)			6,681				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/06/2023....			376.49.....		(305,130)		(296,304)		(253,079)			8,826				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/12/2021....			359.3.....		(336,725)		(224,484)		(292,190)			112,242				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/07/2023....			375.64.....		(396,591)		(385,136)		(329,935)			11,456				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/08/2023....			376.67.....		(233,884)		(227,137)		(193,901)			6,747				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/14/2023....			377.98.....		(431,880)		(419,524)		(356,565)			12,356				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/19/2023....			376.37.....		(225,708)		(219,294)		(187,419)			6,414				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/21/2023....			375.05.....		(364,030)		(353,713)		(303,687)			10,317				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/22/2023....			374.78.....		(314,109)		(305,219)		(262,361)			8,890				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/26/2023....			373.1.....		(280,659)		(272,759)		(235,711)			7,901				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/28/2023....			375.74.....		(298,294)		(289,919)		(248,396)			8,375				03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/29/2023....			377.01.....		(222,139)		(215,911)		(184,209)			6,228				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/29/2021....			364.54.....		(361,856)		(266,869)		(307,360)			94,987				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/03/2023....			374.52.....		(277,959)		(270,207)		(232,455)			7,752				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/06/2023....			380.33.....		(333,494)		(324,230)		(273,413)			9,264				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/29/2021....			356.13.....		(422,566)		(311,642)		(370,496)			110,924				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/06/2023....			374.32.....		(323,137)		(314,161)		(270,513)			8,976				03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/29/2021....			355.87.....		(322,803)		(238,067)		(283,248)			84,736				03.....
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/10/2021....			366.86.....		(309,108)		(237,775)		(259,511)			71,333				03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/11/2023....			377.....		(224,168)		(217,982)		(185,989)			6,186				03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/08/2021....	12/10/2021....	.....	.....	366.12.....	.....	.....(247,176)	.....	.....(190,136)	.....	.....(208,325)	.....	.....	.....57,041	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/13/2023....	.....	.....	378.86.....	.....	.....(269,823)	.....	.....(262,397)	.....	.....(222,462)	.....	.....	.....7,426	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/16/2023....	.....	.....	377.66.....	.....	.....(375,283)	.....	.....(364,995)	.....	.....(310,809)	.....	.....	.....10,288	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/20/2023....	.....	.....	376.94.....	.....	.....(307,938)	.....	.....(299,540)	.....	.....(255,743)	.....	.....	.....8,398	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/23/2023....	.....	.....	377.05.....	.....	.....(234,241)	.....	.....(227,877)	.....	.....(194,476)	.....	.....	.....6,364	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/24/2023....	.....	.....	377.47.....	.....	.....(311,760)	.....	.....(303,302)	.....	.....(258,473)	.....	.....	.....8,459	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/26/2023....	.....	.....	376.68.....	.....	.....(280,942)	.....	.....(273,340)	.....	.....(233,571)	.....	.....	.....7,603	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/30/2023....	.....	.....	373.81.....	.....	.....(385,630)	.....	.....(375,247)	.....	.....(323,735)	.....	.....	.....10,382	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/31/2023....	.....	.....	371.63.....	.....	.....(251,023)	.....	.....(244,273)	.....	.....(212,142)	.....	.....	.....6,750	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/09/2023....	.....	.....	380.43.....	.....	.....(283,338)	.....	.....(275,806)	.....	.....(232,731)	.....	.....	.....7,532	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/10/2023....	.....	.....	380.66.....	.....	.....(235,184)	.....	.....(228,940)	.....	.....(193,034)	.....	.....	.....6,244	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/14/2023....	.....	.....	378.94.....	.....	.....(291,588)	.....	.....(283,885)	.....	.....(240,860)	.....	.....	.....7,702	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/22/2023....	.....	.....	381.71.....	.....	.....(271,308)	.....	.....(264,213)	.....	.....(222,053)	.....	.....	.....7,095	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/27/2023....	.....	.....	383.79.....	.....	.....(314,364)	.....	.....(306,194)	.....	.....(255,493)	.....	.....	.....8,170	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/28/2023....	.....	.....	383.19.....	.....	.....(289,735)	.....	.....(282,214)	.....	.....(236,013)	.....	.....	.....7,521	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/29/2023....	.....	.....	383.02.....	.....	.....(290,079)	.....	.....(282,559)	.....	.....(236,451)	.....	.....	.....7,521	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/04/2023....	.....	.....	385.56.....	.....	.....(309,224)	.....	.....(301,256)	.....	.....(249,845)	.....	.....	.....7,968	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/05/2023....	.....	.....	383.83.....	.....	.....(238,351)	.....	.....(232,217)	.....	.....(193,856)	.....	.....	.....6,134	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/06/2023....	.....	.....	384.26.....	.....	.....(274,906)	.....	.....(267,840)	.....	.....(223,229)	.....	.....	.....7,066	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/07/2023....	.....	.....	387.07.....	.....	.....(268,614)	.....	.....(261,718)	.....	.....(215,905)	.....	.....	.....6,896	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/13/2023....	.....	.....	384.3.....	.....	.....(281,447)	.....	.....(274,274)	.....	.....(228,640)	.....	.....	.....7,173	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/15/2023....	.....	.....	388.04.....	.....	.....(211,730)	.....	.....(206,347)	.....	.....(169,717)	.....	.....	.....5,383	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/18/2023....	.....	.....	388.01.....	.....	.....(353,484)	.....	.....(344,530)	.....	.....(283,448)	.....	.....	.....8,954	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/21/2023....	.....	.....	387.15.....	.....	.....(204,708)	.....	.....(199,541)	.....	.....(164,689)	.....	.....	.....5,167	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/22/2023....	.....	.....	386.7.....	.....	.....(263,992)	.....	.....(257,337)	.....	.....(212,782)	.....	.....	.....6,655	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/26/2023....	.....	.....	385.97.....	.....	.....(319,738)	.....	.....(311,716)	.....	.....(258,460)	.....	.....	.....8,022	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/27/2021....	.....	.....	367.02.....	.....	.....(373,841)	.....	.....(301,150)	.....	.....(313,505)	.....	.....	.....72,691	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/27/2021....	.....	.....	359.92.....	.....	.....(335,325)	.....	.....(270,123)	.....	.....(290,301)	.....	.....	.....65,202	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	23,492	9,449,334	402.24.....	.....	.....233,273	.....	.....222,877	.....	.....123,435	.....	.....	.....(10,397)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	.....	.....	431.09.....	.....	.....(20,438)	.....	.....(19,527)	.....	.....(8,302)	.....	.....	.....911	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/12/2022....	13,310	5,357,432	402.51.....	.....	.....130,838	.....	.....125,055	.....	.....69,018	.....	.....	.....(5,783)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/12/2022....	.....	.....	432.05.....	.....	.....(10,648)	.....	.....(10,177)	.....	.....(4,305)	.....	.....	.....471	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/01/2022....	4,014	1,613,929	402.05.....	.....	.....39,821	.....	.....38,006	.....	.....21,034	.....	.....	.....(1,815)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/01/2022....	.....	.....	423.17.....	.....	.....(7,105)	.....	.....(6,781)	.....	.....(3,231)	.....	.....	.....324	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	6,663	2,682,172	402.52.....	.....	.....64,635	.....	.....61,697	.....	.....33,813	.....	.....	.....(2,938)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	.....	.....	423.44.....	.....	.....(11,528)	.....	.....(11,004)	.....	.....(5,244)	.....	.....	.....524	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	17,416	7,007,754	402.38.....	.....	.....170,152	.....	.....162,418	.....	.....89,280	.....	.....	.....(7,734)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	.....	.....	428.51.....	.....	.....(18,809)	.....	.....(17,954)	.....	.....(7,862)	.....	.....	.....855	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	18,693	7,525,008	402.55.....	.....	.....180,952	.....	.....172,727	.....	.....94,649	.....	.....	.....(8,225)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	.....	.....	430.67.....	.....	.....(16,263)	.....	.....(15,524)	.....	.....(6,577)	.....	.....	.....739	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	8,936	3,598,617	402.72.....	.....	.....85,783	.....	.....81,884	.....	.....44,685	.....	.....	.....(3,899)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/02/2022....	.....	.....	433.81.....	.....	.....(5,630)	.....	.....(5,374)	.....	.....(2,160)	.....	.....	.....256	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/06/2022....	13,407	5,401,199	402.85.....	.....	.....128,578	.....	.....122,799	.....	.....66,985	.....	.....	.....(5,779)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/06/2022....	.....	.....	431.24.....	.....	.....(11,262)	.....	.....(10,756)	.....	.....(4,551)	.....	.....	.....506	.....	.....	.....	03.....

QE06.228

SCHEDULE DB - PART A - SECTION 1

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

QE06.229

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/07/2022....	7,857	3,162,972	402.55.....	.....	.....76,609	.....	.....73,176	.....	.....40,207	.....	.....	.....(3,433)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/07/2022....	.....	.....	437.94.....	.....	.....(3,300)	.....	.....(3,152)	.....	.....(1,188)	.....	.....	.....148	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/08/2022....	9,127	3,674,874	402.62.....	.....	.....88,810	.....	.....84,840	.....	.....46,567	.....	.....	.....(3,969)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/08/2022....	.....	.....	422.71.....	.....	.....(17,251)	.....	.....(16,480)	.....	.....(8,020)	.....	.....	.....771	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	25,056	10,080,474	402.32.....	.....	.....247,802	.....	.....236,758	.....	.....130,899	.....	.....	.....(11,044)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	.....	.....	427.31.....	.....	.....(31,320)	.....	.....(29,924)	.....	.....(13,570)	.....	.....	.....1,396	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/22/2022....	8,684	2,572,829	296.27.....	.....	.....75,378	.....	.....71,841	.....	.....55,330	.....	.....	.....(3,537)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/22/2022....	.....	.....	312.25.....	.....	.....(14,416)	.....	.....(13,739)	.....	.....(10,312)	.....	.....	.....676	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/24/2022....	8,088	2,416,104	298.73.....	.....	.....59,608	.....	.....56,827	.....	.....41,771	.....	.....	.....(2,781)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/24/2022....	.....	.....	314.04.....	.....	.....(10,919)	.....	.....(10,409)	.....	.....(7,682)	.....	.....	.....509	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/26/2022....	10,706	3,206,902	299.54.....	.....	.....74,729	.....	.....71,263	.....	.....51,558	.....	.....	.....(3,466)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/26/2022....	.....	.....	315.02.....	.....	.....(12,954)	.....	.....(12,354)	.....	.....(9,012)	.....	.....	.....601	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/30/2022....	9,029	2,707,911	299.91.....	.....	.....61,759	.....	.....58,928	.....	.....42,333	.....	.....	.....(2,831)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	08/30/2022....	.....	.....	315.49.....	.....	.....(10,474)	.....	.....(9,994)	.....	.....(7,284)	.....	.....	.....480	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/01/2022....	9,681	2,902,350	299.81.....	.....	.....66,893	.....	.....63,844	.....	.....45,967	.....	.....	.....(3,049)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/01/2022....	.....	.....	315.82.....	.....	.....(10,939)	.....	.....(10,440)	.....	.....(7,548)	.....	.....	.....499	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/06/2022....	11,683	3,509,783	300.42.....	.....	.....77,808	.....	.....74,311	.....	.....52,932	.....	.....	.....(3,497)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/06/2022....	.....	.....	316.68.....	.....	.....(12,033)	.....	.....(11,493)	.....	.....(8,326)	.....	.....	.....541	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	8,152	2,440,566	299.37.....	.....	.....58,697	.....	.....56,081	.....	.....40,832	.....	.....	.....(2,616)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	.....	.....	315.4.....	.....	.....(10,027)	.....	.....(9,580)	.....	.....(7,003)	.....	.....	.....447	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/12/2022....	2,753	824,751	299.61.....	.....	.....19,572	.....	.....18,707	.....	.....13,564	.....	.....	.....(865)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/12/2022....	.....	.....	315.69.....	.....	.....(3,303)	.....	.....(3,157)	.....	.....(2,310)	.....	.....	.....146	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.230

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	...23,144	9,316,017	402.53.....	.....	.....226,345	.....	.....216,257	.....	.....119,095	.....	.....	.....(10,088)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2021....	09/09/2022....	.....	.....	432.44.....	.....	.....(17,589)	.....	.....(16,805)	.....	.....(6,985)	.....	.....	.....784	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	#####	...91,670,017	4,480.7.....	.....	...3,389,041	.....	...3,285,487	.....	...1,793,061	.....	.....	.....(103,554)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	#####	...71,551,215	4,480.7.....	.....	...2,890,669	.....	...2,802,343	.....	...1,563,953	.....	.....	.....(88,326)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	6,502,501	...6,502,501	4,480.7.....	.....	...243,779	.....	...236,330	.....	...129,289	.....	.....	.....(7,449)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	3,469,627	...3,469,627	4,480.7.....	.....	...136,183	.....	...132,022	.....	...73,106	.....	.....	.....(4,161)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	3,102,116	...3,102,116	4,480.7.....	.....	...127,559	.....	...123,661	.....	...69,293	.....	.....	.....(3,898)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	#####	...13,733,388	4,480.7.....	.....	...610,586	.....	...591,930	.....	...345,062	.....	.....	.....(18,657)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/16/2021....	09/15/2022....	1,871,667	...1,871,667	4,480.7.....	.....	...85,966	.....	...83,339	.....	...50,236	.....	.....	.....(2,627)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/16/2021....	09/15/2022....	...21,989	7,229,881	328.8.....	.....	...169,471	.....	...164,293	.....	...76,397	.....	.....	.....(5,178)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/16/2021....	09/15/2023....	...2,026	666,165	328.8.....	.....	...23,505	.....	...23,148	.....	...12,152	.....	.....	.....(357)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/16/2021....	09/15/2022....	...50,290	...20,294,047	403.54.....	.....	...445,067	.....	...431,468	.....	...243,745	.....	.....	.....(13,599)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/16/2021....	09/15/2023....	...3,425	1,382,225	403.54.....	.....	...43,672	.....	...43,009	.....	...27,475	.....	.....	.....(663)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/11/2024....	...20,206	6,726,464	332.9.....	.....	...252,735	.....	...250,407	.....	...130,392	.....	.....	.....(2,327)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/12/2024....	...13,136	4,403,130	335.2.....	.....	...150,814	.....	...149,426	.....	...75,378	.....	.....	.....(1,387)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/13/2024....	...32,503	...10,821,097	332.93.....	.....	...406,609	.....	...402,872	.....	...209,716	.....	.....	.....(3,737)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/16/2024....	...5,471	...1,830,731	334.63.....	.....	...64,355	.....	...63,765	.....	...32,436	.....	.....	.....(590)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	08/31/2023....	...6,961	...2,359,861	339.02.....	.....	...47,953	.....	...47,277	.....	...20,767	.....	.....	.....(676)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/08/2023....	...6,056	...2,068,258	341.53.....	.....	...36,948	.....	...36,433	.....	...15,242	.....	.....	.....(515)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/11/2023....	...5,967	...2,030,287	340.28.....	.....	...39,039	.....	...38,497	.....	...16,547	.....	.....	.....(542)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/15/2023....	...5,171	...1,772,675	342.83.....	.....	...29,708	.....	...29,298	.....	...11,962	.....	.....	.....(410)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	08/14/2024....	...9,633	...3,226,349	334.91.....	.....	...109,694	.....	...108,657	.....	...54,867	.....	.....	.....(1,037)	.....	.....	.....	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)
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/17/2021....	08/20/2024....	10,286	3,466,439	337.02.....	.....	.....108,354	.....	.....107,335	....	.....52,605	.....	.....	.....(1,018)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/17/2021....	08/23/2024....	12,699	4,252,444	334.86.....	.....	.....145,741	.....	.....144,375	....	.....73,031	.....	.....	.....(1,366)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/17/2021....	08/27/2024....	8,025	2,672,282	333.....	.....	.....99,078	.....	.....98,153	....	.....50,972	.....	.....	.....(925)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/17/2021....	08/28/2024....	11,093	3,724,471	335.74.....	.....	.....123,507	.....	.....122,355	....	.....61,153	.....	.....	.....(1,152)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/01/2023....	6,684	2,736,974	409.46.....	.....	.....63,301	.....	.....62,409	....	.....39,170	.....	.....	.....(892)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/05/2023....	7,499	3,077,684	410.4.....	.....	.....68,618	.....	.....67,657	....	.....42,014	.....	.....	.....(961)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/06/2023....	3,922	1,608,345	410.11.....	.....	.....36,315	.....	.....35,807	....	.....22,340	.....	.....	.....(508)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/07/2023....	4,367	1,795,591	411.2.....	.....	.....38,733	.....	.....38,192	....	.....23,497	.....	.....	.....(541)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/08/2023....	10,221	4,204,681	411.39.....	.....	.....90,044	.....	.....88,788	....	.....54,508	.....	.....	.....(1,256)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/08/2023....	3,370	1,399,832	415.41.....	.....	.....25,071	.....	.....24,721	....	.....14,399	.....	.....	.....(350)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/08/2023....	2,467	1,019,651	413.38.....	.....	.....20,004	.....	.....19,725	....	.....11,804	.....	.....	.....(279)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/11/2023....	7,990	3,283,156	410.92.....	.....	.....71,988	.....	.....70,988	....	.....43,863	.....	.....	.....(1,000)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/12/2023....	4,269	1,754,965	411.1.....	.....	.....38,207	.....	.....37,677	....	.....23,241	.....	.....	.....(530)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/13/2023....	8,298	3,442,023	414.79.....	.....	.....63,730	.....	.....62,848	....	.....36,982	.....	.....	.....(883)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/14/2023....	3,760	1,542,461	410.23.....	.....	.....34,930	.....	.....34,447	....	.....21,489	.....	.....	.....(483)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/15/2023....	7,290	2,986,520	409.7.....	.....	.....69,251	.....	.....68,294	....	.....42,889	.....	.....	.....(957)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/15/2023....	4,676	1,929,817	412.75.....	.....	.....39,228	.....	.....38,686	....	.....23,378	.....	.....	.....(542)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/04/2024....	43,861	17,934,255	408.89.....	.....	.....596,946	.....	.....591,414	....	.....367,213	.....	.....	.....(5,532)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/05/2024....	17,468	7,163,450	410.1.....	.....	.....229,349	.....	.....227,226	....	.....139,267	.....	.....	.....(2,124)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/06/2024....	22,166	9,068,641	409.13.....	.....	.....299,902	.....	.....297,127	....	.....184,014	.....	.....	.....(2,774)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/06/2024....	28,163	11,556,858	410.36.....	.....	.....367,242	.....	.....363,845	....	.....222,305	.....	.....	.....(3,397)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/17/2021....	09/09/2024....	3,421	1,405,991	411.04.....		43,783		43,379		26,310			(404)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/10/2024....	...36,544	...14,955,348	409.24.....	.....	.....493,712	.....	.....489,162	....	.....302,874	.....	.....	.....(4,550)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/11/2024....	...29,130	...11,935,771	409.74.....	.....	.....388,013	.....	.....384,440	....	.....236,717	.....	.....	.....(3,573)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/12/2024....	...29,552	...12,071,835	408.49.....	.....	.....408,709	.....	.....404,949	....	.....252,812	.....	.....	.....(3,760)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/13/2024....	...23,745	...9,744,576	410.38.....	.....	.....310,588	.....	.....307,733	....	.....188,218	.....	.....	.....(2,855)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/13/2024....	...37,979	...15,529,254	408.89.....	.....	.....519,553	.....	.....514,778	....	.....319,906	.....	.....	.....(4,775)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/13/2024....	...2,481	...1,028,772	414.6.....	.....	.....28,560	.....	.....28,298	....	.....16,477	.....	.....	.....(263)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/17/2021....	09/16/2024....	...6,342	...2,579,427	406.69.....	.....	.....92,664	.....	.....91,814	....	.....58,455	.....	.....	.....(849)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	08/30/2024....	...12,800	...4,312,583	336.92.....	.....	.....136,327	.....	.....135,057	....	.....66,373	.....	.....	.....(1,269)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	08/30/2024....	...36,626	...12,262,035	334.79.....	.....	.....423,484	.....	.....419,541	....	.....212,554	.....	.....	.....(3,943)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/04/2024....	...37,518	...12,637,063	336.83.....	.....	.....402,440	.....	.....398,710	....	.....196,315	.....	.....	.....(3,730)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/05/2024....	...10,262	...3,465,109	337.65.....	.....	.....106,692	.....	.....105,704	....	.....51,432	.....	.....	.....(988)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/06/2024....	...10,104	...3,411,578	337.66.....	.....	.....105,077	.....	.....104,105	....	.....50,652	.....	.....	.....(972)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/06/2024....	...18,924	...6,361,552	336.16.....	.....	.....208,625	.....	.....206,695	....	.....102,771	.....	.....	.....(1,930)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/17/2021....	09/10/2024....	...31,903	...10,665,644	334.32.....	.....	.....378,171	.....	.....374,685	....	.....191,325	.....	.....	.....(3,485)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	...9,236	...41,381,863	4,480.7.....	.....	.....2,797,827	.....	.....2,712,337	....	.....1,670,071	.....	.....	.....(85,489)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	4,794.35.....	.....	.....(1,307,666)	.....	.....(1,267,709)	....	.....(664,052)	.....	.....	.....39,956	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	...10,441	...46,784,064	4,480.7.....	.....	.....3,163,069	.....	.....3,066,420	....	.....1,888,091	.....	.....	.....(96,649)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	4,861.56.....	.....	.....(1,217,762)	.....	.....(1,180,552)	....	.....(618,006)	.....	.....	.....37,209	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	...2,042	...9,834,840	4,816.75.....	.....	.....282,871	.....	.....274,228	....	.....137,731	.....	.....	.....(8,643)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	...969	...4,342,067	4,480.7.....	.....	.....294,245	.....	.....285,255	....	.....175,235	.....	.....	.....(8,991)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	4,816.75.....	.....	.....(128,778)	.....	.....(124,843)	....	.....(65,369)	.....	.....	.....3,935	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	...489	...2,364,607	4,839.16.....	.....	.....63,631	.....	.....61,686	....	.....30,891	.....	.....	.....(1,944)	.....	.....	.....	03.....

QE06.232

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	463	2,074,654	4,480.7.....	.....	.....140,591	.....	.....136,296	.....	.....83,728	.....	.....	.....(4,296)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	4,850.36.....	.....	.....(55,817)	.....	.....(54,112)	.....	.....(28,327)	.....	.....	.....1,706	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	356	1,593,427	4,480.7.....	.....	.....107,980	.....	.....104,681	.....	.....64,307	.....	.....	.....(3,299)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	4,906.37.....	.....	.....(36,248)	.....	.....(35,141)	.....	.....(18,392)	.....	.....	.....1,108	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	856	3,834,762	4,480.7.....	.....	.....259,867	.....	.....251,927	.....	.....154,762	.....	.....	.....(7,940)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	4,928.77.....	.....	.....(81,416)	.....	.....(78,928)	.....	.....(41,309)	.....	.....	.....2,488	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	239	1,068,916	4,480.7.....	.....	.....72,436	.....	.....70,223	.....	.....43,139	.....	.....	.....(2,213)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/16/2021....	09/15/2022....	.....	.....	5,040.79.....	.....	.....(15,831)	.....	.....(15,347)	.....	.....(8,017)	.....	.....	.....484	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/01/2023....	2,450	1,017,761	415.45.....	.....	.....16,120	.....	.....15,937	.....	.....10,336	.....	.....	.....(182)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/14/2023....	2,789	1,160,794	416.27.....	.....	.....17,958	.....	.....17,759	.....	.....11,451	.....	.....	.....(199)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/20/2023....	1,780	739,914	415.64.....	.....	.....11,892	.....	.....11,761	.....	.....7,642	.....	.....	.....(131)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	08/23/2024....	3,074	1,280,171	416.5.....	.....	.....30,245	.....	.....30,017	.....	.....18,460	.....	.....	.....(227)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	08/26/2024....	10,621	4,308,940	405.71.....	.....	.....146,566	.....	.....145,468	.....	.....100,429	.....	.....	.....(1,098)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	08/27/2024....	6,664	2,750,830	412.81.....	.....	.....74,033	.....	.....73,479	.....	.....47,119	.....	.....	.....(554)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	08/30/2024....	9,644	3,980,674	412.76.....	.....	.....107,531	.....	.....106,729	.....	.....68,494	.....	.....	.....(802)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	08/30/2024....	2,248	944,453	420.19.....	.....	.....19,690	.....	.....19,543	.....	.....11,514	.....	.....	.....(147)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/03/2024....	4,149	1,721,271	414.86.....	.....	.....43,399	.....	.....43,076	.....	.....27,023	.....	.....	.....(323)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/06/2024....	8,466	3,537,009	417.78.....	.....	.....80,768	.....	.....80,169	.....	.....48,650	.....	.....	.....(599)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/09/2024....	3,400	1,405,784	413.41.....	.....	.....37,371	.....	.....37,095	.....	.....23,680	.....	.....	.....(276)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/10/2024....	6,066	2,470,786	407.33.....	.....	.....80,433	.....	.....79,838	.....	.....54,295	.....	.....	.....(594)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/13/2024....	10,610	4,393,879	414.12.....	.....	.....114,378	.....	.....113,535	.....	.....71,913	.....	.....	.....(843)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/16/2024....	2,526	1,059,660	419.42.....	.....	.....23,016	.....	.....22,847	.....	.....13,620	.....	.....	.....(169)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/17/2024....	4,832	2,003,382	414.59.....	.....	.....51,463	.....	.....51,085	.....	.....32,206	.....	.....	.....(378)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2021....	09/20/2024....	11,579	4,809,351	415.34.....	.....	.....120,656	.....	.....119,773	.....	.....74,913	.....	.....	.....(883)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	08/30/2023....	1,845	810,934	439.44.....	.....	.....11,320	.....	.....11,192	.....	.....5,636	.....	.....	.....(128)	.....	.....	.....	03.....
SEP 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/13/2023....	3,108	1,372,621	441.59.....	.....	.....17,657	.....	.....17,461	.....	.....8,586	.....	.....	.....(196)	.....	.....	.....	03.....
SEP 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/15/2023....	1,806	791,110	438.15.....	.....	.....11,962	.....	.....11,830	.....	.....6,112	.....	.....	.....(133)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	08/26/2024....	13,832	6,124,998	442.82.....	.....	.....108,454	.....	.....107,641	.....	.....59,146	.....	.....	.....(812)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	08/27/2024....	6,499	2,870,830	441.73.....	.....	.....52,986	.....	.....52,590	.....	.....29,232	.....	.....	.....(397)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	08/30/2024....	12,113	5,385,694	444.61.....	.....	.....89,452	.....	.....88,784	.....	.....47,920	.....	.....	.....(668)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	08/30/2024....	12,681	5,687,109	448.49.....	.....	.....81,402	.....	.....80,794	.....	.....41,811	.....	.....	.....(607)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/03/2024....	4,755	2,118,850	445.57.....	.....	.....34,054	.....	.....33,800	.....	.....18,080	.....	.....	.....(253)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/06/2024....	7,222	3,190,535	441.81.....	.....	.....59,188	.....	.....58,749	.....	.....32,708	.....	.....	.....(439)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/06/2024....	8,379	3,719,278	443.9.....	.....	.....63,831	.....	.....63,358	.....	.....34,519	.....	.....	.....(473)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/09/2024....	10,045	4,470,925	445.09.....	.....	.....73,559	.....	.....73,016	.....	.....39,321	.....	.....	.....(544)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/10/2024....	4,761	2,111,637	443.5.....	.....	.....36,911	.....	.....36,638	.....	.....20,067	.....	.....	.....(273)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/13/2024....	4,399	1,958,333	445.18.....	.....	.....32,222	.....	.....31,985	.....	.....17,226	.....	.....	.....(237)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/13/2024....	11,164	4,946,487	443.07.....	.....	.....88,077	.....	.....87,428	.....	.....48,133	.....	.....	.....(649)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	09/20/2021....	09/17/2024....	11,567	5,046,398	436.26.....	.....	.....115,354	.....	.....114,507	.....	.....67,506	.....	.....	.....(847)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/21/2021....	09/06/2024....	20,338	6,468,053	318.03.....	.....	.....101,614	.....	.....100,861	.....	.....57,443	.....	.....	.....(753)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/21/2021....	09/09/2024....	11,773	3,754,063	318.86.....	.....	.....56,213	.....	.....55,797	.....	.....31,378	.....	.....	.....(416)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/21/2021....	09/10/2024....	13,142	4,182,005	318.21.....	.....	.....65,182	.....	.....64,701	.....	.....36,790	.....	.....	.....(481)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/21/2021....	09/13/2024....	21,307	6,760,778	317.3.....	.....	.....111,581	.....	.....110,759	.....	.....63,940	.....	.....	.....(822)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/21/2021....	09/16/2024....	9,041	2,870,833	317.55.....	.....	.....46,788	.....	.....46,444	.....	.....26,725	.....	.....	.....(344)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.235

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/17/2024....	11,051	3,485,909	315.44.....	.....	.....64,411	.....	.....63,938	.....	.....38,023	.....	.....	.....(473)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/20/2024....	13,516	4,264,933	315.54.....	.....	.....78,518	.....	.....77,944	.....	.....46,306	.....	.....	.....(575)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/01/2023....	5,638	1,797,576	318.83.....	.....	.....17,888	.....	.....17,686	.....	.....8,657	.....	.....	.....(202)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/08/2023....	2,622	832,492	317.55.....	.....	.....9,245	.....	.....9,141	.....	.....4,627	.....	.....	.....(103)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/15/2023....	5,573	1,764,447	316.62.....	.....	.....21,232	.....	.....20,997	.....	.....10,888	.....	.....	.....(235)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/20/2023....	494	154,839	313.3.....	.....	.....2,392	.....	.....2,365	.....	.....1,319	.....	.....	.....(26)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	08/23/2024....	9,193	2,931,493	318.87.....	.....	.....43,236	.....	.....42,911	.....	.....24,025	.....	.....	.....(325)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	08/26/2024....	11,069	3,504,625	316.63.....	.....	.....59,378	.....	.....58,933	.....	.....34,237	.....	.....	.....(445)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	08/27/2024....	9,265	2,937,793	317.07.....	.....	.....48,514	.....	.....48,151	.....	.....27,785	.....	.....	.....(363)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	08/30/2024....	25,224	8,063,832	319.69.....	.....	.....113,741	.....	.....112,892	.....	.....62,459	.....	.....	.....(849)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/21/2021....	09/03/2024....	6,843	2,199,242	321.38.....	.....	.....28,007	.....	.....27,799	.....	.....14,964	.....	.....	.....(208)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/08/2023....	8,305	2,541,534	306.04.....	.....	.....57,717	.....	.....57,473	.....	.....40,411	.....	.....	.....(244)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/14/2023....	4,229	1,286,420	304.16.....	.....	.....32,693	.....	.....32,556	.....	.....23,493	.....	.....	.....(137)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/15/2023....	6,985	2,120,652	303.62.....	.....	.....55,527	.....	.....55,295	.....	.....40,233	.....	.....	.....(232)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/21/2023....	7,842	2,373,032	302.59.....	.....	.....66,111	.....	.....65,837	.....	.....48,541	.....	.....	.....(274)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/22/2023....	8,430	2,577,929	305.79.....	.....	.....60,109	.....	.....59,860	.....	.....42,362	.....	.....	.....(249)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/03/2024....	13,583	4,142,447	304.97.....	.....	.....139,091	.....	.....138,702	.....	.....94,848	.....	.....	.....(390)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/04/2024....	14,718	4,480,668	304.43.....	.....	.....153,953	.....	.....153,522	.....	.....105,798	.....	.....	.....(431)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/06/2024....	35,493	10,728,078	302.26.....	.....	.....404,619	.....	.....403,489	.....	.....285,627	.....	.....	.....(1,130)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/09/2024....	14,643	4,440,450	303.25.....	.....	.....160,925	.....	.....160,477	.....	.....112,228	.....	.....	.....(448)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/10/2024....	15,063	4,574,753	303.71.....	.....	.....162,679	.....	.....162,227	.....	.....112,811	.....	.....	.....(453)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/11/2024....	18,997	5,756,350	303.02.....	.....	.....210,862	.....	.....210,276	.....	.....147,491	.....	.....	.....(586)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/13/2024....	...39,935	...12,105,043	303.12.....	.....	.....441,679	.....	.....440,453	.....	.....308,811	.....	.....	.....(1,226)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/16/2024....	...25,934	...7,841,865	302.38.....	.....	.....295,645	.....	.....294,827	.....	.....208,590	.....	.....	.....(818)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/17/2024....	...14,930	...4,513,800	302.34.....	.....	.....170,495	.....	.....170,024	.....	.....120,390	.....	.....	.....(471)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/18/2024....	...14,953	...4,521,938	302.42.....	.....	.....170,459	.....	.....169,988	.....	.....120,154	.....	.....	.....(471)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/20/2024....	...50,911	...15,318,490	300.89.....	.....	.....615,509	.....	.....613,812	.....	.....442,024	.....	.....	.....(1,697)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2021....	09/23/2024....	...13,097	...3,950,559	301.65.....	.....	.....154,015	.....	.....153,591	.....	.....109,678	.....	.....	.....(424)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/23/2022....	...20,478	...8,190,878	399.98.....	.....	.....198,229	.....	.....197,125	.....	.....129,192	.....	.....	.....(1,104)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/23/2022....	.....	.....	426.32.....	.....	.....(21,502)	.....	.....(21,382)	.....	.....(13,467)	.....	.....	.....120	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/23/2022....	...51,435	...20,572,923	399.98.....	.....	.....497,890	.....	.....495,116	.....	.....324,489	.....	.....	.....(2,774)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/23/2022....	.....	.....	430.7.....	.....	.....(34,461)	.....	.....(34,269)	.....	.....(21,035)	.....	.....	.....192	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/26/2022....	...18,257	...7,305,687	400.15.....	.....	.....176,001	.....	.....175,029	.....	.....114,463	.....	.....	.....(972)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/26/2022....	.....	.....	428.52.....	.....	.....(15,519)	.....	.....(15,433)	.....	.....(9,676)	.....	.....	.....86	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/13/2022....	...24,011	...9,678,751	403.09.....	.....	.....194,012	.....	.....192,900	.....	.....119,657	.....	.....	.....(1,112)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/13/2022....	.....	.....	435.....	.....	.....(9,605)	.....	.....(9,550)	.....	.....(5,516)	.....	.....	.....55	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/14/2022....	...17,877	...7,195,390	402.49.....	.....	.....149,453	.....	.....148,599	.....	.....93,214	.....	.....	.....(854)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/14/2022....	.....	.....	428.89.....	.....	.....(13,765)	.....	.....(13,687)	.....	.....(8,407)	.....	.....	.....79	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/15/2022....	...5,925	...2,390,242	403.4.....	.....	.....47,224	.....	.....46,955	.....	.....28,993	.....	.....	.....(269)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/15/2022....	.....	.....	423.76.....	.....	.....(7,644)	.....	.....(7,600)	.....	.....(4,858)	.....	.....	.....44	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/16/2022....	...21,640	...8,702,659	402.15.....	.....	.....185,025	.....	.....183,974	.....	.....116,063	.....	.....	.....(1,051)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/16/2022....	.....	.....	427.89.....	.....	.....(18,611)	.....	.....(18,505)	.....	.....(11,514)	.....	.....	.....106	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/16/2022....	...51,671	...20,655,919	399.76.....	.....	.....501,207	.....	.....498,359	.....	.....326,890	.....	.....	.....(2,848)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/16/2022....			428.84.....		(40,303)		(40,074)		(24,767)			229				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/19/2022....	13,433	5,375,379	400.15.....	.....	.....128,289	.....	.....127,566	.....	.....83,209	.....	.....	.....(723)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/19/2022....	.....	.....	429.43.....	.....	.....(10,075)	.....	.....(10,018)	.....	.....(6,156)	.....	.....	.....57	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/20/2022....	18,412	7,334,824	398.37.....	.....	.....192,775	.....	.....191,692	.....	.....128,564	.....	.....	.....(1,083)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/20/2022....	.....	.....	427.39.....	.....	.....(17,123)	.....	.....(17,027)	.....	.....(10,610)	.....	.....	.....96	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/21/2022....	13,130	5,220,408	397.6.....	.....	.....143,115	.....	.....142,313	.....	.....96,499	.....	.....	.....(802)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/21/2022....	.....	.....	428.36.....	.....	.....(11,160)	.....	.....(11,098)	.....	.....(6,857)	.....	.....	.....63	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/22/2022....	5,144	2,057,977	400.06.....	.....	.....49,538	.....	.....49,262	.....	.....32,224	.....	.....	.....(277)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2021....	09/22/2022....	.....	.....	420.16.....	.....	.....(9,465)	.....	.....(9,412)	.....	.....(6,259)	.....	.....	.....53	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/28/2021....	08/12/2022....	3,266	2,182,443	668.18.....	.....	.....76,169	.....	.....75,928	.....	.....131,985	.....	.....	.....(241)	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/28/2021....	09/06/2022....	.....	.....	726.46.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/28/2021....	09/06/2022....	3,102	2,099,083	676.58.....	.....	.....39,557	.....	.....39,441	.....	.....86,012	.....	.....	.....(116)	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/28/2021....	09/06/2022....	.....	.....	731.58.....	.....	.....(0)	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/28/2021....	09/27/2022....	3,725	2,522,032	677.03.....	.....	.....56,250	.....	.....56,094	.....	.....104,123	.....	.....	.....(155)	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/28/2021....	09/27/2022....	.....	.....	720.08.....	.....	.....(0)	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/29/2021....	09/07/2023....	3,908	865,447	221.44.....	.....	.....15,594	.....	.....15,594	.....	.....11,162	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/29/2021....	09/20/2023....	6,417	1,420,129	221.3.....	.....	.....26,311	.....	.....26,311	.....	.....18,899	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/29/2021....	09/22/2023....	7,709	1,705,960	221.29.....	.....	.....31,685	.....	.....31,685	.....	.....22,785	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/29/2021....	09/28/2023....	505	109,347	216.37.....	.....	.....2,997	.....	.....2,997	.....	.....2,339	.....	.....	.....	.....	.....	.....	03.....
SEP 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/29/2021....	09/22/2022....	1,799	388,174	215.73.....	.....	.....7,413	.....	.....7,413	.....	.....5,079	.....	.....	.....	.....	.....	.....	03.....
SEP 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/29/2021....	09/22/2022....	.....	.....	223.21.....	.....	.....(2,195)	.....	.....(2,195)	.....	.....(1,647)	.....	.....	.....	.....	.....	.....	03.....
SEP 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	09/29/2021....	09/22/2022....	728	278,036	382.18.....	.....	.....3,528	.....	.....3,528	.....	.....2,945	.....	.....	.....	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	09/29/2021....	09/07/2023....	4,478	1,775,523	396.47.....		22,795		22,795		12,515							03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	09/29/2021....	09/13/2023....	2,128	839,822	394.62.....	.....	.....11,833	.....	.....11,833	.....	.....6,754	.....	.....	.....	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	09/29/2021....	09/20/2023....	5,176	2,022,731	390.77.....	.....	.....34,215	.....	.....34,215	.....	.....20,987	.....	.....	.....	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	09/29/2021....	09/22/2023....	3,398	1,330,470	391.56.....	.....	.....21,780	.....	.....21,780	.....	.....13,175	.....	.....	.....	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	09/29/2021....	09/28/2023....	1,615	628,047	388.85.....	.....	.....11,677	.....	.....11,677	.....	.....7,399	.....	.....	.....	.....	.....	.....	03.....
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....											..543,039,300	..393,074,594	0	426,628,455	XXX#####	(281,130,818)	0	(311,213,043)	0	0	XXX	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....											..543,039,300	..393,074,594	0	426,628,455	XXX#####	(281,130,818)	0	(311,213,043)	0	0	XXX	XXX	
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....											..543,039,300	..393,074,594	0	426,628,455	XXX#####	(281,130,818)	0	(311,213,043)	0	0	XXX	XXX	
0499999999. Total-Purchased Options.....											..543,039,300	..393,074,594	0	426,628,455	XXX#####	(281,130,818)	0	(311,213,043)	0	0	XXX	XXX	
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
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)	.....	.....(161,863)	.....	...(2,895,386)	...(1,268,832)	.....	....977,420	.....	.....	.....	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)	.....	.....(240,899)	.....	...(2,958,818)	...(1,108,696)	.....	....1,015,390	.....	.....	.....	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)	.....	.....(357,573)	.....	...(3,176,169)	...(1,016,984)	.....	....1,093,104	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/27/2022....	32,259	9,212,559	285.58.....	.....	.....(512,275)	.....	.....(447,869)	.....	.....(461,125)	.....	.....	....64,406	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/27/2021....	24,252	6,244,108	257.47.....	.....	.....(1,013,967)	.....	.....(580,363)	.....	.....(977,158)	.....	.....	....433,604	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/17/2023....	32,033	9,181,847	286.64.....	.....	.....(485,936)	.....	.....(427,226)	.....	.....(436,017)	.....	.....	....58,710	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/28/2022....	23,164	6,204,903	267.87.....	.....	.....(727,808)	.....	.....(470,702)	.....	.....(692,425)	.....	.....	....257,106	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	02/06/2023....	27,446	7,751,512	282.43.....	.....	.....(509,668)	.....	.....(450,298)	.....	.....(465,774)	.....	.....	....59,370	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/03/2023....	28,488	8,157,633	286.35.....	.....	.....(436,441)	.....	.....(382,303)	.....	.....(391,725)	.....	.....	....54,139	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/19/2022....	26,112	7,402,942	283.51.....	.....	.....(456,433)	.....	.....(398,146)	.....	.....(414,598)	.....	.....	....58,287	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/11/2023....	27,355	7,830,150	286.24.....	.....	.....(422,638)	.....	.....(371,000)	.....	.....(379,578)	.....	.....	....51,638	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	07/25/2022....	23,270	6,533,097	280.75.....	.....	.....(447,718)	.....	.....(367,327)	.....	.....(409,520)	.....	.....	....80,391	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/28/2022....	19,555	5,268,902	269.44.....	.....	.....(584,108)	.....	.....(427,865)	.....	.....(553,904)	.....	.....	....156,243	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/12/2022....	23,220	6,555,408	282.32.....		(427,941)		(372,530)		(390,474)			55,411				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/10/2021....	18,870	4,840,760	256.53.....	.....	.....(806,699)	.....	.....(418,288)	.....	.....(778,080)	.....	.....	.....388,411	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/20/2022....	18,388	4,908,893	266.96.....	.....	.....(595,040)	.....	.....(464,372)	.....	.....(566,435)	.....	.....	.....130,667	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/02/2022....	18,111	4,821,598	266.22.....	.....	.....(599,304)	.....	.....(459,179)	.....	.....(571,241)	.....	.....	.....140,125	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/21/2022....	17,728	4,725,466	266.56.....	.....	.....(580,401)	.....	.....(420,545)	.....	.....(553,104)	.....	.....	.....159,856	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/24/2022....	17,621	4,760,023	270.13.....	.....	.....(514,187)	.....	.....(374,346)	.....	.....(486,992)	.....	.....	.....139,842	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/08/2022....	20,234	5,711,187	282.26.....	.....	.....(363,399)	.....	.....(300,577)	.....	.....(330,167)	.....	.....	.....62,822	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	03/11/2022....	17,308	4,618,451	266.84.....	.....	.....(561,816)	.....	.....(400,232)	.....	.....(535,169)	.....	.....	.....161,584	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/11/2022....	17,093	4,547,010	266.01.....	.....	.....(569,039)	.....	.....(425,118)	.....	.....(542,706)	.....	.....	.....143,920	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/04/2022....	16,973	4,548,688	267.99.....	.....	.....(531,605)	.....	.....(393,388)	.....	.....(505,342)	.....	.....	.....138,217	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/30/2023....	20,169	5,657,735	280.51.....	.....	.....(406,213)	.....	.....(358,293)	.....	.....(373,666)	.....	.....	.....47,920	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/20/2022....	18,641	5,225,490	280.32.....	.....	.....(363,689)	.....	.....(291,396)	.....	.....(333,057)	.....	.....	.....72,293	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/06/2022....	16,710	4,454,244	266.56.....	.....	.....(547,256)	.....	.....(421,115)	.....	.....(521,380)	.....	.....	.....126,141	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/13/2022....	16,777	4,516,074	269.19.....	.....	.....(505,645)	.....	.....(391,918)	.....	.....(479,532)	.....	.....	.....113,726	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/10/2023....	21,540	6,149,828	285.51.....	.....	.....(344,637)	.....	.....(302,450)	.....	.....(310,629)	.....	.....	.....42,187	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/06/2022....	17,061	4,672,744	273.89.....	.....	.....(435,900)	.....	.....(345,378)	.....	.....(408,780)	.....	.....	.....90,522	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	06/27/2022....	17,961	5,007,956	278.82.....	.....	.....(375,570)	.....	.....(302,480)	.....	.....(346,255)	.....	.....	.....73,090	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	10/13/2021....	16,061	4,370,590	272.12.....	.....	.....(436,224)	.....	.....(67,983)	.....	.....(411,958)	.....	.....	.....368,241	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/01/2022....	18,462	5,199,764	281.64.....	.....	.....(341,186)	.....	.....(281,086)	.....	.....(310,764)	.....	.....	.....60,101	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/14/2022....	15,935	4,283,814	268.83.....	.....	.....(485,381)	.....	.....(299,794)	.....	.....(461,054)	.....	.....	.....185,587	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	05/31/2022....	16,286	4,430,652	272.06.....	.....	.....(445,085)	.....	.....(350,848)	.....	.....(419,363)	.....	.....	.....94,236	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	01/20/2023....	20,897	6,001,341	287.18.....	.....	.....(309,074)	.....	.....(271,939)	.....	.....(276,534)	.....	.....	.....37,135	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	12/29/2022....	19,922	5,692,392	285.74.....	.....	.....(313,964)	.....	.....(274,643)	.....	.....(282,542)	.....	.....	.....39,321	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	11/19/2021....	15,006	3,910,939	260.62.....	.....	.....(580,143)	.....	.....(249,360)	.....	.....(557,419)	.....	.....	.....330,783	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	08/22/2022....	18,487	5,271,238	285.13.....	.....	.....(288,399)	.....	.....(240,333)	.....	.....(258,193)	.....	.....	.....48,067	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/26/2021....	04/29/2022....	14,712	3,918,932	266.38.....	.....	.....(484,460)	.....	.....(369,951)	.....	.....(461,665)	.....	.....	.....114,509	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/09/2022....	10,205	2,832,020	277.51.....	.....	.....(226,145)	.....	.....(208,686)	.....	.....(208,886)	.....	.....	.....17,460	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/10/2022....	10,226	2,807,897	274.59.....	.....	.....(255,542)	.....	.....(235,885)	.....	.....(238,087)	.....	.....	.....19,657	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/13/2022....	14,670	4,043,032	275.59.....	.....	.....(352,384)	.....	.....(325,573)	.....	.....(327,422)	.....	.....	.....26,812	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/16/2022....	16,371	4,518,916	276.04.....	.....	.....(386,180)	.....	.....(357,113)	.....	.....(358,348)	.....	.....	.....29,067	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/17/2022....	11,871	3,282,271	276.5.....	.....	.....(274,690)	.....	.....(254,088)	.....	.....(254,630)	.....	.....	.....20,602	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	06/28/2022....	12,044	3,364,973	279.38.....	.....	.....(246,068)	.....	.....(228,310)	.....	.....(225,951)	.....	.....	.....17,757	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/08/2022....	11,220	3,131,964	279.13.....	.....	.....(232,151)	.....	.....(215,955)	.....	.....(213,425)	.....	.....	.....16,197	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/11/2022....	13,522	3,812,660	281.96.....	.....	.....(244,748)	.....	.....(227,841)	.....	.....(222,616)	.....	.....	.....16,907	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/12/2022....	11,821	3,311,099	280.1.....	.....	.....(234,058)	.....	.....(217,943)	.....	.....(214,457)	.....	.....	.....16,115	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/13/2022....	9,505	2,664,078	280.29.....	.....	.....(186,578)	.....	.....(173,773)	.....	.....(170,819)	.....	.....	.....12,804	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/21/2022....	11,176	3,140,772	281.02.....	.....	.....(212,239)	.....	.....(198,044)	.....	.....(193,809)	.....	.....	.....14,194	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	07/22/2022....	9,906	2,772,707	279.91.....	.....	.....(198,213)	.....	.....(184,999)	.....	.....(181,754)	.....	.....	.....13,214	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/03/2022....	10,057	2,822,039	280.6.....	.....	.....(195,209)	.....	.....(182,673)	.....	.....(178,678)	.....	.....	.....12,536	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/04/2022....	13,452	3,776,800	280.76.....	.....	.....(259,221)	.....	.....(242,625)	.....	.....(237,110)	.....	.....	.....16,596	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/05/2022....	12,816	3,565,394	278.19.....	.....	.....(277,475)	.....	.....(259,764)	.....	.....(255,970)	.....	.....	.....17,711	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/09/2022....	12,711	3,572,237	281.03.....	.....	.....(242,149)	.....	.....(226,878)	.....	.....(221,232)	.....	.....	.....15,271	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/30/2022....	20,194	5,763,208	285.39.....	.....	.....(322,299)	.....	.....(308,080)	.....	.....(291,910)	.....	.....	.....14,219	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	08/15/2022....	11,974	3,377,232	282.04.....	.....	.....(217,453)	.....	.....(203,983)	.....	.....(198,046)	.....	.....	.....13,471	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/04/2023....	17,961	5,145,194	286.46.....		(272,114)		(260,233)		(245,599)			11,880				03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/05/2023....	11,467	3,263,174	284.58.....	.....	.....(190,805)	.....	.....(182,492)	.....	.....(173,287)	.....	.....	.....8,313	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/06/2023....	17,018	4,852,181	285.12.....	.....	.....(275,862)	.....	.....(263,868)	.....	.....(250,145)	.....	.....	.....11,994	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	09/06/2022....	11,775	3,377,116	286.81.....	.....	.....(167,555)	.....	.....(157,808)	.....	.....(149,766)	.....	.....	.....9,747	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/18/2023....	10,774	3,089,751	286.78.....	.....	.....(161,394)	.....	.....(154,547)	.....	.....(145,600)	.....	.....	.....6,847	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/19/2023....	17,015	4,869,730	286.2.....	.....	.....(262,543)	.....	.....(251,428)	.....	.....(237,337)	.....	.....	.....11,116	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/24/2023....	19,612	5,584,611	284.76.....	.....	.....(325,161)	.....	.....(311,531)	.....	.....(295,498)	.....	.....	.....13,630	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/26/2023....	13,930	3,956,288	284.01.....	.....	.....(239,458)	.....	.....(229,461)	.....	.....(218,156)	.....	.....	.....9,997	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/18/2022....	10,461	2,985,270	285.37.....	.....	.....(163,402)	.....	.....(154,887)	.....	.....(147,336)	.....	.....	.....8,515	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/27/2023....	14,179	3,993,150	281.63.....	.....	.....(271,664)	.....	.....(260,345)	.....	.....(249,280)	.....	.....	.....11,319	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	10/24/2022....	13,791	3,897,173	282.59.....	.....	.....(247,823)	.....	.....(235,098)	.....	.....(225,838)	.....	.....	.....12,724	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/01/2023....	13,291	3,718,958	279.81.....	.....	.....(275,656)	.....	.....(264,283)	.....	.....(254,202)	.....	.....	.....11,373	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/10/2022....	10,761	3,038,878	282.39.....	.....	.....(195,963)	.....	.....(186,303)	.....	.....(178,831)	.....	.....	.....9,660	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/02/2023....	12,089	3,384,802	279.99.....	.....	.....(248,913)	.....	.....(238,663)	.....	.....(229,406)	.....	.....	.....10,249	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/14/2022....	12,177	3,452,876	283.56.....	.....	.....(209,929)	.....	.....(199,677)	.....	.....(190,833)	.....	.....	.....10,252	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/18/2022....	10,034	2,832,474	282.28.....	.....	.....(183,928)	.....	.....(175,028)	.....	.....(168,022)	.....	.....	.....8,900	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/09/2023....	12,251	3,463,361	282.71.....	.....	.....(224,308)	.....	.....(215,197)	.....	.....(205,293)	.....	.....	.....9,111	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/16/2023....	10,726	3,050,008	284.36.....	.....	.....(182,447)	.....	.....(175,135)	.....	.....(166,134)	.....	.....	.....7,312	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/21/2023....	10,967	3,118,605	284.36.....	.....	.....(186,770)	.....	.....(179,355)	.....	.....(170,139)	.....	.....	.....7,414	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/22/2022....	12,663	3,569,995	281.93.....	.....	.....(236,159)	.....	.....(224,837)	.....	.....(215,962)	.....	.....	.....11,323	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/28/2022....	17,302	4,889,378	282.59.....	.....	.....(313,340)	.....	.....(298,519)	.....	.....(286,031)	.....	.....	.....14,820	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/01/2022....	13,435	3,783,666	281.62.....	.....	.....(254,600)	.....	.....(242,639)	.....	.....(233,144)	.....	.....	.....11,961	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/05/2022....	12,555	3,527,877	280.99.....		(244,951)		(233,546)		(224,764)			11,406				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/06/2022....	12,130	3,432,000	282.94.....	.....	.....(216,517)	.....	.....(206,457)	.....	.....(197,472)	.....	.....	.....10,059	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/08/2022....	13,306	3,739,977	281.08.....	.....	.....(258,664)	.....	.....(246,699)	.....	.....(237,339)	.....	.....	.....11,965	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/13/2022....	10,684	3,024,602	283.09.....	.....	.....(189,645)	.....	.....(180,969)	.....	.....(172,973)	.....	.....	.....8,677	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/14/2022....	10,801	3,066,066	283.88.....	.....	.....(184,690)	.....	.....(176,258)	.....	.....(168,029)	.....	.....	.....8,431	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/15/2022....	12,856	3,641,134	283.23.....	.....	.....(226,904)	.....	.....(216,568)	.....	.....(206,783)	.....	.....	.....10,336	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/21/2022....	14,095	3,993,259	283.32.....	.....	.....(248,064)	.....	.....(236,909)	.....	.....(226,079)	.....	.....	.....11,155	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/22/2022....	13,780	3,919,515	284.44.....	.....	.....(229,846)	.....	.....(219,533)	.....	.....(208,794)	.....	.....	.....10,314	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/23/2022....	13,233	3,756,016	283.83.....	.....	.....(227,481)	.....	.....(217,295)	.....	.....(206,972)	.....	.....	.....10,186	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/12/2021....	14,339	3,765,545	262.6.....	.....	.....(528,409)	.....	.....(352,273)	.....	.....(504,268)	.....	.....	.....176,136	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/12/2021....	12,370	3,225,964	260.79.....	.....	.....(478,223)	.....	.....(318,815)	.....	.....(457,395)	.....	.....	.....159,408	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/30/2021....	14,492	3,778,622	260.73.....	.....	.....(561,148)	.....	.....(415,666)	.....	.....(536,728)	.....	.....	.....145,483	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/30/2021....	9,298	2,452,239	263.75.....	.....	.....(331,924)	.....	.....(245,870)	.....	.....(316,261)	.....	.....	.....86,054	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	11/30/2021....	8,806	2,222,660	252.39.....	.....	.....(414,432)	.....	.....(306,986)	.....	.....(399,583)	.....	.....	.....107,445	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/03/2021....	11,262	2,936,195	260.72.....	.....	.....(436,172)	.....	.....(327,129)	.....	.....(417,191)	.....	.....	.....109,043	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/03/2021....	8,533	2,173,019	254.66.....	.....	.....(382,194)	.....	.....(286,645)	.....	.....(367,805)	.....	.....	.....95,548	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/10/2021....	12,511	3,292,994	263.21.....	.....	.....(453,395)	.....	.....(348,765)	.....	.....(432,307)	.....	.....	.....104,630	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/10/2021....	9,577	2,457,297	256.58.....	.....	.....(410,571)	.....	.....(315,824)	.....	.....(394,418)	.....	.....	.....94,747	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/27/2021....	33,974	9,047,584	266.31.....	.....	.....(1,125,894)	.....	.....(906,970)	.....	.....(1,068,612)	.....	.....	.....218,924	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/27/2021....	13,924	3,680,652	264.34.....	.....	.....(488,869)	.....	.....(393,811)	.....	.....(465,387)	.....	.....	.....95,058	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	12/27/2021....	9,532	2,528,948	265.32.....	.....	.....(325,317)	.....	.....(262,061)	.....	.....(309,244)	.....	.....	.....63,256	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/14/2022....	13,885	3,607,981	259.85.....	.....	.....(549,840)	.....	.....(458,200)	.....	.....(526,390)	.....	.....	.....91,640	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/14/2022....	10,606	2,756,101	259.87.....	.....	.....(419,773)	.....	.....(349,811)	.....	.....(401,861)	.....	.....	.....69,962	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/28/2022....	13,132	3,478,754	264.9.....	.....	.....(453,722)	.....	.....(385,664)	.....	.....(431,548)	.....	.....	.....68,058	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/28/2022....	10,119	2,719,364	268.74.....	.....	.....(310,753)	.....	.....(264,140)	.....	.....(293,680)	.....	.....	.....46,613	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	01/28/2022....	9,314	2,416,129	259.4.....	.....	.....(373,038)	.....	.....(317,082)	.....	.....(357,297)	.....	.....	.....55,956	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/11/2022....	14,408	3,897,808	270.54.....	.....	.....(416,665)	.....	.....(359,847)	.....	.....(392,229)	.....	.....	.....56,818	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/11/2022....	9,509	2,484,677	261.29.....	.....	.....(362,874)	.....	.....(313,391)	.....	.....(346,798)	.....	.....	.....49,483	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	02/28/2022....	9,567	2,587,689	270.47.....	.....	.....(277,358)	.....	.....(243,297)	.....	.....(261,140)	.....	.....	.....34,062	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/04/2022....	8,627	2,266,005	262.66.....	.....	.....(317,479)	.....	.....(279,381)	.....	.....(302,799)	.....	.....	.....38,097	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/10/2022....	8,416	2,231,626	265.16.....	.....	.....(288,674)	.....	.....(255,181)	.....	.....(274,360)	.....	.....	.....33,493	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/22/2022....	12,071	3,265,692	270.53.....	.....	.....(349,348)	.....	.....(311,336)	.....	.....(328,799)	.....	.....	.....38,012	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	03/29/2022....	8,805	2,381,943	270.51.....	.....	.....(255,004)	.....	.....(228,228)	.....	.....(240,025)	.....	.....	.....26,775	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/01/2022....	11,402	3,069,777	269.23.....	.....	.....(344,798)	.....	.....(309,130)	.....	.....(325,360)	.....	.....	.....35,669	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/05/2022....	8,919	2,400,668	269.16.....	.....	.....(270,338)	.....	.....(242,913)	.....	.....(255,137)	.....	.....	.....27,426	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/07/2022....	10,791	2,875,486	266.47.....	.....	.....(355,996)	.....	.....(320,226)	.....	.....(337,651)	.....	.....	.....35,770	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/08/2022....	9,778	2,628,758	268.84.....	.....	.....(299,505)	.....	.....(269,554)	.....	.....(282,833)	.....	.....	.....29,950	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/14/2022....	13,126	3,467,294	264.15.....	.....	.....(463,487)	.....	.....(418,426)	.....	.....(441,133)	.....	.....	.....45,061	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/22/2022....	11,093	2,948,654	265.81.....	.....	.....(373,282)	.....	.....(338,287)	.....	.....(354,415)	.....	.....	.....34,995	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	04/25/2022....	13,389	3,578,751	267.3.....	.....	.....(430,709)	.....	.....(390,863)	.....	.....(407,850)	.....	.....	.....39,845	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/05/2022....	9,434	2,508,685	265.93.....	.....	.....(316,404)	.....	.....(288,368)	.....	.....(300,271)	.....	.....	.....28,036	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/09/2022....	10,019	2,682,359	267.74.....	.....	.....(317,888)	.....	.....(290,188)	.....	.....(300,814)	.....	.....	.....27,700	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/23/2022....	13,133	3,517,599	267.85.....	.....	.....(415,388)	.....	.....(381,180)	.....	.....(392,917)	.....	.....	.....34,208	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/26/2022....	10,147	2,737,145	269.75.....	.....	.....(301,771)	.....	.....(277,208)	.....	.....(284,438)	.....	.....	.....24,563	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/08/2021....	05/27/2022....	11,826	3,187,005	269.49.....		(354,782)		(326,016)		(334,561)			28,766				03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	09/08/2021....	06/03/2022....	11,974	3,276,366	273.63.....	.....	.....(310,359)	.....	.....(285,857)	.....	.....(289,897)	.....	.....	.....24,502	.....	.....	.....	03.....
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants.....										0	...(49,396,363)	0	(37,363,346)	XXX	..(50,496,294)	...(3,394,512)	0	..10,837,293	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	...(49,396,363)	0	(37,363,346)	XXX	..(50,496,294)	...(3,394,512)	0	..10,837,293	0	0	XXX	XXX

Total Written Options

0929999999. Total-Written Options-Call Options and Warrants.....	0	...(49,396,363)	0	(37,363,346)	XXX	..(50,496,294)	...(3,394,512)	0	..10,837,293	0	0	XXX	XXX
0989999999. Total-Written Options.....	0	...(49,396,363)	0	(37,363,346)	XXX	..(50,496,294)	...(3,394,512)	0	..10,837,293	0	0	XXX	XXX

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

Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond.....	D-1.....	Interes t Rate	UBS Securities LLC BFM8T61CT2L1QCCEMIK50....	09/14/2021....	05/21/2031....		5,000,000	(1.06 USD)....				(103,078)		(103,078)	(103,078)				77,636		CHECK.....
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0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										0	0	0	(103,078)	XXX	(103,078)	(103,078)	0	0	0	77,636	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.....	Foreig n Curren cy	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69..	12/04/2014....	02/03/2024....	.....	.....43,347,500	3.78 USD (1.97 EUR)	.....	.....	.....623,337	2,817,500	.....	.....3,789,184	.....	.....2,226,000	.....	.....	.....	.....331,913	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/26/2015....	04/29/2025....	.....	.....30,800,000	3.41 USD (2.84 GBP)	.....	.....	.....203,120	3,852,000	.....	.....4,726,243	.....	.....392,000	.....	.....	.....	.....291,415	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	06/04/2015....	06/25/2025....	.....	.....12,400,300	4.41 USD (2.62 EUR)	.....	.....	.....154,792	(337,700)	.....	.....(156,057)	.....	.....699,600	.....	.....	.....	.....119,857	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	06/04/2015....	06/25/2027....	.....	.....12,400,300	4.52 USD (2.77 EUR)	.....	.....	.....150,884	(337,700)	.....	.....(233,630)	.....	.....699,600	.....	.....	.....	.....148,506	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/25/2015....	09/23/2025....		15,750,000	3.89 USD (3.43 GBP)			105,491	2,276,000		2,739,840		196,000				157,176		100 / QL.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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)			1,019,230	(2,388,739)		(783,833)		2,706,305			349,300		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)			126,745	1,836,000		2,376,713		392,000			307,846		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)			240,544	2,366,400		3,592,096		666,400			521,399		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)			108,633	(374,400)		268,832		254,800			270,515		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)			214,036	(1,159,200)		98,728		450,800			337,698		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016....	02/20/2027....		10,994,400	3.22 USD (2.52 GBP)			30,128	(1,132,200)		(960,834)		176,400			127,679		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)			388,236	(501,343)		1,054,768		1,259,454			183,067		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)			389,737	(501,343)		1,326,251		1,259,454			214,037		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)			685,771	(244,868)		2,390,335		2,350,981			354,765		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)			47,541	(118,500)		(38,415)		190,800			40,691		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)			459,559	(1,145,500)		(371,347)		1,844,400			393,345		100 / QL.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)			333,363	(2,107,000)		234,334		686,000			626,792		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/08/2017....	09/13/2027....		34,782,000	3.99 USD (1.96 EUR)			505,651	(1,116,000)		(200,464)		1,971,600			424,432		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/22/2017....	09/07/2027....		23,516,000	3.97 USD (2.02 EUR)			345,356	356,000		1,017,454		1,272,000			286,561		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)			174,321	(491,043)		930,328		298,252			460,985		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)			123,703	(348,457)		660,185		211,648			327,127		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/24/2018....	04/22/2028....		49,747,250	3.82 USD (2.45 GBP)			538,711	2,588,250		6,117,977		686,000			637,288		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)			161,130	820,000		2,335,835		196,000			241,948		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)			128,904	656,000		1,868,668		156,800			193,558		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)			152,641	574,000		1,099,657		445,200			165,317		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)			218,058	820,000		1,570,939		636,000			236,167		100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/22/2018....	06/17/2030....		9,753,800	4.28 USD (BP0006M)			232,240	322,000		1,676,865		137,200			143,995		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/22/2018....	06/17/2028....		22,184,100	4.2 USD (EUR006M)			677,528	1,340,100		4,453,082		1,144,800			287,492		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/14/2018....	06/29/2030....		10,503,900	5.31 USD (2.78 EUR)			196,713	81,900		871,511		572,400			155,361		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/14/2018....	06/29/2030....		10,503,900	5.31 USD (2.78 EUR)			196,713	81,900		871,511		572,400			155,361		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/27/2018....	09/27/2030....		11,844,000	4.19 USD (2.74 GBP)			118,525	(282,600)		679,641		176,400			177,633		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/27/2018....	09/27/2030....		11,844,000	4.19 USD (2.74 GBP)			118,525	(282,600)		679,641		176,400			177,633		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/07/2018....	11/07/2028....		16,828,500	4.19 USD (2.72 GBP)			165,365	(687,700)		494,576		254,800			224,356		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/31/2018....	01/31/2026....		12,810,000	4.34 USD (2.68 GBP)			139,588	(664,000)		118,490		196,000			133,429		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/31/2018....	01/31/2029....		20,496,000	4.48 USD (2.87 GBP)			212,766	(1,062,400)		560,364		313,600			277,690		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	11/16/2018....	01/09/2034....		23,122,800	4.56 USD (3.01 GBP)			236,752	(1,130,400)		1,174,558		352,800			405,226		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,932,400	5.64 USD (3.11 EUR)			140,823	(173,600)		466,173		445,200			154,589		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,948,248	5.64 USD (3.11 EUR)			141,104	(173,947)		467,104		446,089			154,898		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/26/2019....	09/16/2031....		10,520,800	4.19 USD (2.94 GBP)			85,123	(258,400)		441,123		156,800			166,075		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			212,895	(348,000)		418,362		737,760			222,062		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			212,895	(348,000)		418,362		737,760			222,062		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		7,849,800	3.94 USD (1.55 EUR)			135,003	(256,200)		192,813		445,200			108,708		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		2,242,800	4.05 USD (1.74 EUR)			37,077	(73,200)		60,877		127,200			34,874		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		8,971,200	4.05 USD (1.74 EUR)			148,310	(292,800)		243,510		508,800			139,496		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		20,724,000	3.54 USD (3.38 AUD)			(20,662)	(957,000)		(390,681)		1,401,000			291,522		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		13,816,000	3.54 USD (3.38 AUD)			(13,775)	(638,000)		(260,454)		934,000			194,348		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		14,794,267	2.95 USD (0.28 JPY)			297,307	417,414		1,531,675		1,119,515			207,893		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		5,547,850	2.95 USD (0.28 JPY)			111,490	156,530		574,378		419,818			77,960		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		29,588,534	2.95 USD (0.28 JPY)			594,615	834,828		3,063,350		2,239,029			415,786		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....	.....	.....2,748,800	3.9 USD (3.79 AUD)	.....	.....	.....13,729	(142,000)	.....	.....(86,213)	.....	.....186,800	.....	.....	.....38,378	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....	.....	.....8,246,400	3.9 USD (3.79 AUD)	.....	.....	.....(10,994)	(426,000)	.....	.....(258,638)	.....	.....560,400	.....	.....	.....115,134	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....	.....	.....14,087,600	3.9 USD (3.79 AUD)	.....	.....	.....(18,782)	(727,750)	.....	.....(441,841)	.....	.....957,350	.....	.....	.....196,688	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....	.....	.....4,123,200	3.9 USD (3.79 AUD)	.....	.....	.....(20,907)	(213,000)	.....	.....(129,319)	.....	.....280,200	.....	.....	.....57,567	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/23/2019....	12/31/2038....	.....	.....8,846,565	4.61 USD (2.3 EUR)	.....	.....	.....145,134	(477,475)	.....	.....(66,729)	.....	.....539,176	.....	.....	.....183,782	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/23/2019....	12/31/2038....	.....	.....5,897,710	4.61 USD (2.3 EUR)	.....	.....	.....96,756	(318,316)	.....	.....(44,486)	.....	.....359,451	.....	.....	.....122,521	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/23/2019....	12/31/2038....	.....	.....2,427,891	4.61 USD (2.3 EUR)	.....	.....	.....39,831	(131,040)	.....	.....(18,313)	.....	.....147,974	.....	.....	.....50,438	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....	.....	.....6,567,000	3.44 USD (1.38 EUR)	.....	.....	.....158,670	(381,000)	.....	.....(131,635)	.....	.....381,600	.....	.....	.....103,862	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....	.....	.....7,661,500	3.44 USD (1.38 EUR)	.....	.....	.....185,115	(444,500)	.....	.....(153,574)	.....	.....445,200	.....	.....	.....121,172	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....	.....	.....3,283,500	3.44 USD (1.38 EUR)	.....	.....	.....79,335	(190,500)	.....	.....(65,818)	.....	.....190,800	.....	.....	.....51,931	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)			131,243	(693,000)		(469,107)		572,400			142,973		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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....	.....	.....9,729,000	3.01 USD (1.1 EUR)	.....	.....	.....131,243	(693,000)	.....	.....(469,107)	.....	.....572,400	.....	.....	.....142,973	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/11/2020....	12/31/2038....	.....	.....4,004,257	3.69 USD (2.3 EUR)	.....	.....	.....39,515	(106,861)	.....	.....(157,532)	.....	.....237,543	.....	.....	.....83,186	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/25/2020....	02/12/2030....	.....	.....8,640,000	4.12 USD (3.13 EUR)	.....	.....	.....47,035	(624,000)	.....	...(1,251,176)	.....	.....508,800	.....	.....	.....125,022	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/25/2020....	02/12/2030....	.....	.....10,800,000	4.12 USD (3.13 EUR)	.....	.....	.....58,794	(780,000)	.....	...(1,563,970)	.....	.....636,000	.....	.....	.....156,277	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/02/2020....	09/25/2032....	.....	.....40,474,398	2.19 USD (0.86 JPY)	.....	.....	.....418,680	1,836,604	.....	.....(353,759)	.....	...3,008,696	.....	.....	.....671,025	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020....	09/18/2027....	.....	.....19,534,143	2.97 USD (2.7 GBP)	.....	.....	.....23,974	(410,045)	.....	.....(479,990)	.....	.....290,119	.....	.....	.....238,642	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020....	09/18/2027....	.....	.....6,598,530	2.97 USD (2.7 GBP)	.....	.....	.....8,099	(138,470)	.....	.....(162,093)	.....	.....98,000	.....	.....	.....80,612	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....	.....	.....17,021,550	2.76 USD (1.45 EUR)	.....	.....	.....166,316	230,550	.....	.....(200,157)	.....	.....922,200	.....	.....	.....283,393	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....	.....	.....5,869,500	2.76 USD (1.45 EUR)	.....	.....	.....57,350	79,500	.....	.....(69,020)	.....	.....318,000	.....	.....	.....97,722	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020....	06/30/2042....	.....	.....3,042,575	3.75 USD (4.07 AUD)	.....	.....	.....(10,842)	(28,900)	.....	.....18,645	.....	.....198,475	.....	.....	.....69,317	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020....	06/30/2042....	.....	.....26,273,530	3.75 USD (4.07 AUD)	.....	.....	.....(93,626)	(249,560)	.....	.....161,004	.....	...1,713,890	.....	.....	.....598,576	.....	100 / QL.....

QE06.250

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Bank of America NA B4TYDEB6GKMZO031MB27...	10/30/2020....	01/07/2031....		54,980,600	3.07 USD (1.62 EUR)			595,673	554,600		15,994		2,989,200			837,291		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27...	10/30/2020....	01/07/2031....		4,679,200	3.07 USD (1.62 EUR)			50,696	47,200		1,361		254,400			71,259		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27...	10/22/2020....	01/31/2033....		19,630,500	4.56 USD (3.99 GBP)			59,769	(580,500)		(567,659)		294,000			330,604		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27...	10/22/2020....	01/31/2033....		5,234,800	4.56 USD (3.99 GBP)			15,938	(154,800)		(151,376)		78,400			88,161		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27...	10/22/2020....	01/31/2033....		3,926,100	4.56 USD (3.99 GBP)			11,954	(116,100)		(113,532)		58,800			66,121		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....		1,410,350	3.97 USD (3.13 GBP)			4,955	62,950		117,646		62,950			31,150		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)			44,599	566,550		1,058,818		566,550			280,346		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)			24,777	314,750		588,232		314,750			155,748		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)			4,506	385,000		688,904		385,000			239,743		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)			1,802	259,408		275,562		264,713			95,897		100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	14,466,881	(1,425,723)	XXX	..49,781,746	0	..54,333,700	0	0	18,205,339	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)				3,581,605			3,581,605				640,052		01.....

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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)
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....	.....	..711,321,806	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....3,612,081	.....	.....	....3,612,081	.....	.....	.....	.....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)	.....	.....	.....	.....4,331,322	.....	.....	....4,331,322	.....	.....	.....	.....98,021	.....	01.....
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return.....										0	0	0	11,525,008	XXX	0	..11,525,008	0	0	0	1,315,970	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	14,466,881	9,996,207	XXX	..49,678,668	..11,421,930	..54,333,700	0	0	19,598,945	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	0	(103,078)	XXX	(103,078)	(103,078)	0	0	0	77,636	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	14,466,881	(1,425,723)	XXX	..49,781,746	0	..54,333,700	0	0	18,205,339	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	0	11,525,008	XXX	0	..11,525,008	0	0	0	1,315,970	XXX	XXX
1409999999. Total-Swaps.....										0	0	14,466,881	9,996,207	XXX	..49,678,668	..11,421,930	..54,333,700	0	0	19,598,945	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										..543,039,300	..343,678,230	14,466,881	399,261,315	XXX	#####(273,103,400)	..54,333,700	(300,375,750)	0	19,598,945	XXX	XXX	
1759999999. TOTAL.....										..543,039,300	..343,678,230	14,466,881	399,261,315	XXX	#####(273,103,400)	..54,333,700	(300,375,750)	0	19,598,945	XXX	XXX	

(a)

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

(b)

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

QE06.252

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

DMZ1.....	15	#####	DJIA E-Mini Index Future Dec 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/17/2021.	CBT.....	549300EX04Q2QBFQTQ27	09/21/2021.	33,731.1309	33,722.0000	(40,725)	.....	.....(68,482)	.....	.....(68,482)	.....	.....	.....152,573	01	500
ESZ1.....	352	#####	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/31/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/19/2021.	4,483.9624	4,297.7500	(930,443)	.....	.....(3,277,338)	.....	.....(3,277,338)	.....	.....	.....3,580,373	01	50
MFSZ1.....	64	7,556,763	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/17/2021.	NYF.....	5493004R83R1LVX2IL36..	09/18/2021.	2,361.4884	2,267.0000	(26,560)	.....	.....(302,363)	.....	.....(302,363)	.....	.....	.....650,977	01	50
NQZ1.....	13	4,026,512	NASDAQ 100 E-Mini Future Dec 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/17/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021.	15,486.5862	14,682.5000	(14,885)	.....	.....(209,062)	.....	.....(209,062)	.....	.....	.....132,230	01	20
ESZ1.....	2,426	#####	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	12/31/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/21/2021.	4,501.6045	4,297.7500	(6,358,272)	.....	.....(24,727,555)	.....	.....(24,727,555)	.....	.....	.....24,676,096	01	50
MFSZ1.....	929	#####	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	12/17/2021.	NYF.....	5493004R83R1LVX2IL36..	09/09/2021.	2,366.2494	2,267.0000	(385,535)	.....	.....(4,610,135)	.....	.....(4,610,135)	.....	.....	.....9,449,338	01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													(7,756,419)	0	(33,194,935)	0	(33,194,935)	0	0	38,641,587	XXX	XXX
1579999999. Total-Long Futures.....													(7,756,419)	0	(33,194,935)	0	(33,194,935)	0	0	38,641,587	XXX	XXX

Totals

1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....	(7,756,419)	0	(33,194,935)	0	(33,194,935)	0	0	38,641,587	XXX	XXX
1759999999. TOTAL.....	(7,756,419)	0	(33,194,935)	0	(33,194,935)	0	0	38,641,587	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	..41,902,840	..(3,261,253)	..38,641,587
Total Net Cash Deposits.....	..41,902,840	..(3,261,253)	..38,641,587

(a)

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13	
			4	5	6	7	8	9	10	11			
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure	
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX		38,641,587	(33,194,935)	38,641,587		(7,756,419)		38,641,587	38,641,587	
NAIC 1 Designation													
Bank of America NA.....			B4TYDEB6GKMZO031MB27	Y.....	31,034,000	14,745,423	(3,744,000)	0	30,681,259	(1,873,388)	0	2,430,746	0
Barclays Bank PLC.....			G5GSEF7VJP5I7OUK5573...	Y.....	12,410,000	6,195,008	(5,721,746)	0	16,673,394	(3,787,220)	476,174	3,951,064	0
BNP Paribas.....			R0MUWSFPU8MPRO8K5P83	Y.....	15,975,000	9,110,418	(5,343,461)	0	15,286,588	(777,735)	0	2,315,954	0
Citibank NA.....			E57ODZWZ7FF32WEFA76	Y.....	15,981,000	9,463,776	(9,764,464)	0	18,850,348	(4,362,413)	0	6,180,978	0
Credit Suisse Intl.....			E58DKGMJYYYJLN8C3868..	Y.....	58,558,000	5,648,264	.....	.....0	58,503,049	.....	.....0	.....	.....0
Goldman Sachs Bank Group.....			KD3XUN7C6T14HNAYLU02.	Y.....	18,550,000	8,794,744	.....	.....0	16,328,063	.....	.....0	.....	.....0
JPMorgan Chase Bank NA.....			7H6GLXDRUGQFU57RNE97	Y.....	1,094,023,000	247,097,947	.....	.....0	1,097,864,324	(50,496,294)	0	1,682,971	0
Merrill Lynch Capital Services.....			GDWTXX036O1TB7DW3U69	Y.....	3,780,000	2,817,500	.....	.....0	3,789,184	.....	.....9,184	331,913	0
Morgan Stanley & Co Intern.....			4PQUHN3JPFGFNF3BB653.	Y.....	18,279,000	10,762,227	.....	.....0	17,106,586	.....	.....0	.....	.....0
Royal Bank of Scotland.....			RR3QWICWWIPCS8A4S074	Y.....	11,258,000	1,639,800	(3,385,987)	0	11,356,963	.....	.....98,963	2,128,179	0
Societe General SA.....			O2RNE8IBXP4R0TD8PU41..	Y.....	9,190,000	9,572,630	.....	.....382,630	7,769,727	.....	.....0	401,484	401,484
UBS AG.....			BFM8T61CT2L1QCEMIK50..	Y.....	260,204,000	78,341,229	(103,078)	0	237,621,961	(103,078)	0	175,657	0
Wells Fargo Securities LLC.....			KB1H1DSPRFMYMCUFXT09	Y.....	65,395,000	23,135,084	.....	.....0	61,616,768	.....	.....0	.....	.....0
0299999999. Total NAIC 1 Designation.....					1,614,637,000	427,324,051	(28,062,736)	382,630	1,593,448,212	(61,400,128)	584,320	19,598,945	401,484
0999999999. Gross Totals.....					1,614,637,000	465,965,638	(61,257,671)	39,024,217	1,593,448,212	(69,156,547)	584,320	58,240,532	39,043,071
1. Offset per SSAP No. 64.....													
2. Net after right of offset per SSAP No. 64.....						465,965,638	(61,257,671)						

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME/NYF/CBT..... SNZ2OJLFK8MNNCLQOF39...	Cash.....		Cash.....	38,641,587		38,641,587		I.....
0199999999. Totals.....				38,641,587	0	38,641,587	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC..... B4TYDEB6GKMZO031MB27..	Cash.....		Cash.....	31,034,000		XXX		V.....
Barclays Bank PLC - OTC..... G5GSEF7VJP5I7OUK5573....	Cash.....		Cash.....	12,410,000		XXX		V.....
BNP Paribas - OTC..... R0MUWSFPU8MPRO8K5P83	Cash.....		Cash.....	15,975,000		XXX		V.....
Citibank NA - OTC..... E57ODZWZ7FF32TWEFA76..	Cash.....		Cash.....	15,981,000		XXX		V.....
Credit Suisse Intl - OTC..... E58DKGMJYYYJLN8C3868...	Cash.....		Cash.....	58,558,000		XXX		V.....
Goldman Sachs Bank Group - OTC..... KD3XUN7C6T14HNAYLU02...	Cash.....		Cash.....	18,550,000		XXX		V.....
JPMorgan Chase & Co - OTC..... 7H6GLXDRUGQFU57RNE97.	Cash.....		Cash.....	1,094,023,000		XXX		V.....
Merrill Lynch Capital Services - OTC..... GDWTXX036O1TB7DW3U69.	Cash.....		Cash.....	3,780,000		XXX		V.....
Morgan Stanley & Co Intl Ltd - OTC..... 4PQUHN3JPFGFNF3BB653...	Cash.....		Cash.....	18,279,000		XXX		V.....
Royal Bank of Scotland - OTC..... RR3QWICWWIPCS8A4S074..	Cash.....		Cash.....	11,258,000		XXX		V.....
Societe Generale - OTC..... O2RNE8IBXP4R0TD8PU41....	Cash.....		Cash.....	9,190,000		XXX		V.....
UBS AG - OTC..... BFM8T61CT2L1QCEMIK50....	Cash.....		Cash.....	260,204,000		XXX		V.....
Wells Fargo - OTC..... KB1H1DSPRFMYMCUFXT09.	Cash.....		Cash.....	65,395,000		XXX		V.....
0299999999. Totals.....				1,614,637,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned 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	73,916,418	73,916,418	10/01/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			73,916,418	73,916,418	XXX
9999999	Totals.....			73,916,418	73,916,418	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....5,617,296 Book/Adjusted Carrying Value \$.....5,617,296
2. Average balance for the year: Fair Value \$.....71,583,525 Book/Adjusted Carrying Value \$.....71,583,525
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....73,916,418 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

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

NONE

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY .....	.....	.....	.....	.....	.....22,211,284	9,295,971	46,331,039	XXX
JP Morgan Chase..... New York, NY .....	.....	.....	.....	.....	.....(11,341,201)	(18,871,953)	(29,260,032)	XXX
US Bank..... Minneapolis, MN.....	.....	.....	.....	.....	.....275,356	363,826	326,121	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....	.....	.....	.....	.....	.....179,080	145,730	27,986,341	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....159,634	160,755	141,268	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	11,484,153	(8,905,671)	45,524,737	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	11,484,153	(8,905,671)	45,524,737	XXX
0599999. Total Cash.....	XXX	XXX	0	0	11,484,153	(8,905,671)	45,524,737	XXX

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd.....				.....	09/30/2021.....	0.006	.....	.....6,116,486	17	158
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....				.....	.....	.....	.....	.....6,116,486	17	158
All Other Money Market Mutual Funds											
825252 88 5	S/T Investment Co Govt and Agency AIM.....				.....	09/30/2021.....	0.026	.....	.....80,124,749	1,351	.....
8699999	Total - All Other Money Market Mutual Funds.....				.....	.....	.....	.....	.....80,124,749	1,351	0
Qualified Cash Pools Under SSAP No. 2R											
	Nationwide Cash Management Co.....				.....	09/30/2021.....	0.037	.....	.....1,547,141,051	.....	.....124,398
8799999	Total - Qualified Cash Pools Under SSAP No. 2R.....				.....	.....	.....	.....	.....1,547,141,051	0	124,398
9999999	Total - Cash Equivalents				.....	.....	.....	.....	.....1,633,382,286	1,368	124,556