

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	14,157,916	0.0	14,157,916		14,157,916	0.0
1.02 All Other Governments.....	119,448,445	0.3	119,448,446		119,448,446	0.3
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	151,448,431	0.4	151,448,430		151,448,430	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	164,153,914	0.4	164,153,915		164,153,915	0.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	1,662,193,770	4.2	1,662,193,770		1,662,193,770	4.2
1.06 Industrial and Miscellaneous.....	25,678,263,777	65.5	25,678,263,751		25,678,263,751	65.5
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	269,773,067	0.7	269,773,068		269,773,068	0.7
1.11 Total Long-Term Bonds.....	28,059,439,320	71.5	28,059,439,296	0	28,059,439,296	71.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	3,017,452	0.0	3,017,452		3,017,452	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	3,017,452	0.0	3,017,452	0	3,017,452	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	9,285,647	0.0	9,285,647		9,285,647	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	45,227,500	0.1	45,227,500		45,227,500	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	54,513,147	0.1	54,513,147	0	54,513,147	0.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	7,273,559,051	18.5	7,273,559,051		7,273,559,051	18.5
4.04 Mezzanine Real Estate Loans.....	55,683,484	0.1	55,683,485		55,683,485	0.1
4.05 Total Valuation Allowance.....	(47,802,683)	(0.1)	(47,802,683)		(47,802,683)	(0.1)
4.06 Total Mortgage Loans.....	7,281,439,852	18.6	7,281,439,853	0	7,281,439,853	18.6
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(8,033,710)	(0.0)	(8,033,710)		(8,033,710)	(0.0)
6.02 Cash Equivalents (Schedule E, Part 2).....	1,768,215,668	4.5	1,768,215,668	80,863,474	1,849,079,142	4.7
6.03 Short-Term Investments (Schedule DA).....	514,500,000	1.3	514,500,000		514,500,000	1.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	2,274,681,958	5.8	2,274,681,958	80,863,474	2,355,545,432	6.0
7. Contract Loans.....	163,260,833	0.4	163,251,453		163,251,453	0.4
8. Derivatives (Schedule DB).....	562,905,998	1.4	562,905,998		562,905,998	1.4
9. Other Invested Assets (Schedule BA).....	689,852,282	1.8	688,978,681		688,978,681	1.8
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	80,863,474	0.2	80,863,474	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	50,337,062	0.1	50,337,062		50,337,062	0.1
13. Total Invested Assets.....	39,220,311,378	100.0	39,219,428,374	80,863,474	39,219,428,374	100.0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		6,671,867,696
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	996,814,627	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	19,616,830	1,016,431,458
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	5,137,918	
3.2	Totals, Part 3, Column 11.....		5,137,918
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		364,194,537
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		7,329,242,535
12.	Total valuation allowance.....		(47,802,683)
13.	Subtotal (Line 11 plus Line 12).....		7,281,439,852
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		7,281,439,852

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		413,378,665
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	222,881,894	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	120,031,900	342,913,794
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	52,161,013	
5.2	Totals, Part 3, Column 9.....	1,620	52,162,633
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(107,646)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		117,246,990
8.	Deduct amortization of premium and depreciation.....		640,116
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(608,058)	
9.2	Totals, Part 3, Column 14.....		(608,058)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		689,852,282
12.	Deduct total nonadmitted amounts.....		873,601
13.	Statement value at end of current period (Line 11 minus Line 12).....		688,978,681

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		24,799,899,824
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		6,432,854,884
3.	Accrual of discount.....		11,129,578
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	185,224	
4.2	Part 2, Section 1, Column 15.....	498,585	
4.3	Part 2, Section 2, Column 13.....	983,649	
4.4	Part 4, Column 11.....		1,667,458
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(5,806,586)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,057,000,464
7.	Deduct amortization of premium.....		44,528,827
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(61,938,714)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(1,632,905)	(63,571,619)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	541,839	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		541,839
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		42,867,472
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		28,116,969,881
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		28,116,969,881

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	14,157,916	14,299,873	14,190,804	12,526,129
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	119,448,445	118,664,547	119,618,488	110,068,000
	4. Totals.....	133,606,361	132,964,420	133,809,292	122,594,129
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	151,448,431	172,617,184	153,391,886	144,037,604
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	164,153,914	183,774,543	165,824,030	158,970,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,662,193,770	1,871,348,616	1,662,429,136	1,629,472,466
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	20,934,209,500	22,684,893,320	20,989,843,300	20,596,157,607
	9. Canada.....	466,474,200	523,707,879	467,606,502	453,774,162
	10. Other Countries.....	4,547,353,106	4,760,805,753	4,554,805,295	4,436,414,623
	11. Totals.....	25,948,036,806	27,969,406,952	26,012,255,097	25,486,346,392
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	28,059,439,282	30,330,111,715	28,127,709,441	27,541,420,591
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	3,017,452	3,017,452	2,518,867	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	3,017,452	3,017,452	2,518,867	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	3,017,452	3,017,452	2,518,867	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	54,513,147	54,513,147	55,227,489	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	54,513,147	54,513,147	55,227,489	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	54,513,147	54,513,147	55,227,489	
	26. Total Stocks.....	57,530,599	57,530,599	57,746,356	
	27. Total Bonds and Stocks.....	28,116,969,881	30,387,642,314	28,185,455,797	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	523,091	184,017	1,017,501			XXX.	1,724,609	0.0	6,857,632	0.0	1,724,609	
1.2 NAIC 2			8,766,399		3,666,908	XXX.	12,433,307	0.0		0.0	12,433,307	
1.3 NAIC 3						XXX.	0	0.0		0.0		
1.4 NAIC 4						XXX.	0	0.0		0.0		
1.5 NAIC 5						XXX.	0	0.0		0.0		
1.6 NAIC 6						XXX.	0	0.0		0.0		
1.7 Totals	523,091	184,017	9,783,900	0	3,666,908	XXX.	14,157,916	0.1	6,857,632	0.0	14,157,916	0
2. All Other Governments												
2.1 NAIC 1			29,274,046	12,612,850	7,757,559	XXX.	49,644,455	0.2		0.0	20,180,782	29,463,673
2.2 NAIC 2		8,003,158	20,135,361	25,836,042	15,829,428	XXX.	69,803,989	0.2		0.0	66,214,108	3,589,881
2.3 NAIC 3						XXX.	0	0.0		0.0		
2.4 NAIC 4						XXX.	0	0.0		0.0		
2.5 NAIC 5						XXX.	0	0.0		0.0		
2.6 NAIC 6						XXX.	0	0.0		0.0		
2.7 Totals	0	8,003,158	49,409,407	38,448,892	23,586,987	XXX.	119,448,444	0.4	0	0.0	86,394,890	33,053,554
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1			56,705,590	83,509,519	6,170,000	XXX.	146,385,109	0.5	149,514,467	0.6	146,385,109	
3.2 NAIC 2				5,063,321		XXX.	5,063,321	0.0	5,066,245	0.0	5,063,321	
3.3 NAIC 3						XXX.	0	0.0		0.0		
3.4 NAIC 4						XXX.	0	0.0		0.0		
3.5 NAIC 5						XXX.	0	0.0		0.0		
3.6 NAIC 6						XXX.	0	0.0		0.0		
3.7 Totals	0	0	56,705,590	88,572,840	6,170,000	XXX.	151,448,430	0.5	154,580,712	0.6	151,448,430	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		6,877,714	31,245,518	83,400,683	32,630,000	XXX.	154,153,915	0.5	151,902,106	0.6	154,153,915	
4.2 NAIC 2				10,000,000		XXX.	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3						XXX.	0	0.0		0.0		
4.4 NAIC 4						XXX.	0	0.0		0.0		
4.5 NAIC 5						XXX.	0	0.0		0.0		
4.6 NAIC 6						XXX.	0	0.0		0.0		
4.7 Totals	0	6,877,714	31,245,518	93,400,683	32,630,000	XXX.	164,153,915	0.6	161,902,106	0.7	164,153,915	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	36,969,957	104,495,814	389,900,752	626,430,560	466,167,491	XXX.	1,623,964,574	5.8	1,872,344,080	7.6	1,620,901,537	3,063,037
5.2 NAIC 2			650,188	1,800,000	35,779,007	XXX.	38,229,195	0.1	34,217,519	0.1	38,229,195	
5.3 NAIC 3						XXX.	0	0.0		0.0		
5.4 NAIC 4						XXX.	0	0.0		0.0		
5.5 NAIC 5						XXX.	0	0.0		0.0		
5.6 NAIC 6						XXX.	0	0.0		0.0		
5.7 Totals	36,969,957	104,495,814	390,550,940	628,230,560	501,946,498	XXX.	1,662,193,769	5.9	1,906,561,599	7.7	1,659,130,732	3,063,037

501S

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	146,522,410	2,363,266,054	4,127,809,170	767,914,341	2,143,588,929	XXX.....	9,549,100,904	34.0	8,761,743,628	35.4	5,838,090,975	3,711,009,929
6.2	NAIC 2.....	135,490,671	2,378,089,454	6,784,274,132	1,583,408,112	3,830,052,432	XXX.....	14,711,314,801	52.4	12,003,960,989	48.5	9,842,993,575	4,868,321,226
6.3	NAIC 3.....	28,654,767	428,643,047	401,267,541	83,843,806	50,627,326	XXX.....	993,036,487	3.5	1,122,592,726	4.5	540,409,526	452,626,961
6.4	NAIC 4.....	31,280,426	228,576,042	123,821,155	306,886	20,225	XXX.....	384,004,734	1.4	398,233,535	1.6	167,125,384	216,879,350
6.5	NAIC 5.....	150,702	10,447,327	29,677,639	152,490		XXX.....	40,428,158	0.1	64,597,085	0.3	34,378,730	6,049,428
6.6	NAIC 6.....	113,960	209,791	49,534	5,387		XXX.....	378,672	0.0	207,883	0.0	348,118	30,554
6.7	Totals.....	342,212,936	5,409,231,715	11,466,899,171	2,435,631,022	6,024,288,912	XXX.....	25,678,263,756	91.5	22,351,335,846	90.3	16,423,346,308	9,254,917,448
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....		33,357,551	2,767,674	2,049,324		XXX.....	38,174,549	0.1	45,037,834	0.2	38,174,549	
10.3	NAIC 3.....	9,688,506	33,543,589	28,047,134	745,209		XXX.....	72,024,438	0.3	53,931,778	0.2	68,379,180	3,645,258
10.4	NAIC 4.....		65,083,442	92,450,035			XXX.....	157,533,477	0.6	76,012,970	0.3	141,798,952	15,734,525
10.5	NAIC 5.....		94,417	1,946,187			XXX.....	2,040,604	0.0		0.0	1,946,187	94,417
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	9,688,506	132,078,999	125,211,030	2,794,533	0	XXX.....	269,773,068	1.0	174,982,582	0.7	250,298,868	19,474,200

SI01S

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

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....184,015,458	2,474,823,599	4,635,952,577	1,573,867,953	2,656,313,979	0	11,524,973,566	41.1	XXX	XXX	7,781,436,927	3,743,536,639
11.2 NAIC 2.....	(d).....135,490,671	2,419,450,163	6,816,593,754	1,628,156,799	3,885,327,775	0	14,885,019,162	53.0	XXX	XXX	10,013,108,055	4,871,911,107
11.3 NAIC 3.....	(d).....38,343,273	462,186,636	429,314,675	84,589,015	50,627,326	0	1,065,060,925	3.8	XXX	XXX	608,788,706	456,272,219
11.4 NAIC 4.....	(d).....31,280,426	293,659,484	216,271,190	306,886	20,225	0	541,538,211	1.9	XXX	XXX	308,924,336	232,613,875
11.5 NAIC 5.....	(d).....150,702	10,541,744	31,623,826	152,490	0	(c).....0	42,468,762	0.2	XXX	XXX	36,324,917	6,143,845
11.6 NAIC 6.....	(d).....113,960	209,791	49,534	5,387	0	(c).....0	378,672	0.0	XXX	XXX	348,118	30,554
11.7 Totals.....	389,394,490	5,660,871,417	12,129,805,556	3,287,078,530	6,592,289,305	0	(b).....28,059,439,298	100.0	XXX	XXX	18,748,931,059	9,310,508,239
11.8 Line 11.7 as a % of Col. 7.....	1.4	20.2	43.2	11.7	23.5	0.0	100.0	XXX	XXX	XXX	66.8	33.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	328,709,026	1,816,639,113	4,945,998,728	1,395,859,029	2,455,156,017		XXX	XXX	10,942,361,913	44.2	7,403,587,851	3,538,774,062
12.2 NAIC 2.....	161,770,124	1,856,054,019	6,324,235,419	952,443,814	2,803,779,211		XXX	XXX	12,098,282,587	48.9	8,062,333,872	4,035,948,715
12.3 NAIC 3.....	54,515,497	526,499,257	433,692,578	97,924,463	63,892,709		XXX	XXX	1,176,524,504	4.8	705,139,125	471,385,379
12.4 NAIC 4.....	23,067,492	230,938,289	214,326,288	5,889,267	25,169		XXX	XXX	474,246,505	1.9	267,844,074	206,402,431
12.5 NAIC 5.....	2,566,607	29,488,423	30,701,612	1,840,443			XXX	XXX	(c).....64,597,085	0.3	33,908,378	30,688,707
12.6 NAIC 6.....	71,505	135,246	1,132				XXX	XXX	(c).....207,883	0.0	167,599	40,284
12.7 Totals.....	570,700,251	4,459,754,347	11,948,955,757	2,453,957,016	5,322,853,106	0	XXX	XXX	(b).....24,756,220,477	100.0	16,472,980,899	8,283,239,578
12.8 Line 12.7 as a % of Col. 9.....	2.3	18.0	48.3	9.9	21.5	0.0	XXX	XXX	100.0	XXX	66.5	33.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	112,849,198	1,319,913,364	2,779,061,332	1,226,812,791	2,342,800,242		7,781,436,927	27.7	7,403,587,851	29.9	7,781,436,927	XXX
13.2 NAIC 2.....	78,323,792	1,416,083,500	4,124,595,637	937,072,822	3,457,032,304		10,013,108,055	35.7	8,062,333,872	32.6	10,013,108,055	XXX
13.3 NAIC 3.....	30,068,506	263,909,931	222,474,098	41,708,845	50,627,326		608,788,706	2.2	705,139,125	2.8	608,788,706	XXX
13.4 NAIC 4.....	13,122,252	130,437,169	165,037,804	306,886	20,225		308,924,336	1.1	267,844,074	1.1	308,924,336	XXX
13.5 NAIC 5.....	142,027	4,905,777	31,206,977	70,136			36,324,917	0.1	33,908,378	0.1	36,324,917	XXX
13.6 NAIC 6.....	103,560	189,637	49,534	5,387			348,118	0.0	167,599	0.0	348,118	XXX
13.7 Totals.....	234,609,335	3,135,439,378	7,322,425,382	2,205,976,867	5,850,480,097	0	18,748,931,059	66.8	16,472,980,899	66.5	18,748,931,059	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.3	16.7	39.1	11.8	31.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	0.8	11.2	26.1	7.9	20.9	0.0	66.8	XXX	XXX	XXX	66.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	71,166,260	1,154,910,235	1,856,891,245	347,055,162	313,513,737		3,743,536,639	13.3	3,538,774,062	14.3	XXX	3,743,536,639
14.2 NAIC 2.....	57,166,879	1,003,366,663	2,691,998,117	691,083,977	428,295,471		4,871,911,107	17.4	4,035,948,715	16.3	XXX	4,871,911,107
14.3 NAIC 3.....	8,274,767	198,276,705	206,840,577	42,880,170			456,272,219	1.6	471,385,379	1.9	XXX	456,272,219
14.4 NAIC 4.....	18,158,174	163,222,315	51,233,386				232,613,875	0.8	206,402,431	0.8	XXX	232,613,875
14.5 NAIC 5.....	8,675	5,635,967	416,849	82,354			6,143,845	0.0	30,688,707	0.1	XXX	6,143,845
14.6 NAIC 6.....	10,400	20,154					30,554	0.0	40,284	0.0	XXX	30,554
14.7 Totals.....	154,785,155	2,525,432,039	4,807,380,174	1,081,101,663	741,809,208	0	9,310,508,239	33.2	8,283,239,578	33.5	XXX	9,310,508,239
14.8 Line 14.7 as a % of Col. 7.....	1.7	27.1	51.6	11.6	8.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.6	9.0	17.1	3.9	2.6	0.0	33.2	XXX	XXX	XXX	XXX	33.2

- (a) Includes \$.....4,368,617,101 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....314,319,922 current year of bonds with Z designations and \$.....578,064,683 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....94,417 current year of bonds with 5GI designations, \$.....3,939,657 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	501,301	118,922	9,766,730		3,666,908	XXX.	14,053,861	0.1	6,718,648	0.0	14,053,861	
1.02	Residential Mortgage-Backed Securities.....	21,790	65,095	17,170			XXX.	104,055	0.0	138,984	0.0	104,055	
1.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.05	Totals.....	523,091	184,017	9,783,900	0	3,666,908	XXX.	14,157,916	0.1	6,857,632	0.0	14,157,916	0
2.	All Other Governments												
2.01	Issuer Obligations.....		8,003,158	49,409,408	38,448,893	23,586,987	XXX.	119,448,446	0.4		0.0	86,394,890	33,053,556
2.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.05	Totals.....	0	8,003,158	49,409,408	38,448,893	23,586,987	XXX.	119,448,446	0.4	0	0.0	86,394,890	33,053,556
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....			56,705,590	88,572,840	6,170,000	XXX.	151,448,430	0.5	154,580,712	0.6	151,448,430	
3.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.05	Totals.....	0	0	56,705,590	88,572,840	6,170,000	XXX.	151,448,430	0.5	154,580,712	0.6	151,448,430	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....		6,877,714	31,245,518	93,400,683	32,630,000	XXX.	164,153,915	0.6	161,902,106	0.7	164,153,915	
4.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.05	Totals.....	0	6,877,714	31,245,518	93,400,683	32,630,000	XXX.	164,153,915	0.6	161,902,106	0.7	164,153,915	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	5,000,000	43,070,211	357,702,378	616,317,621	488,841,266	XXX.	1,510,931,476	5.4	1,481,326,556	6.0	1,507,868,438	3,063,038
5.02	Residential Mortgage-Backed Securities.....	31,969,957	61,425,603	32,848,563	11,912,939	3,371,560	XXX.	141,528,622	0.5	422,981,144	1.7	141,528,622	
5.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0	2,253,899	0.0		
5.04	Other Loan-Backed and Structured Securities.....					9,733,672	XXX.	9,733,672	0.0		0.0	9,733,672	
5.05	Totals.....	36,969,957	104,495,814	390,550,941	628,230,560	501,946,498	XXX.	1,662,193,770	5.9	1,906,561,599	7.7	1,659,130,732	3,063,038
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	250,453,312	4,718,193,952	9,989,676,724	2,388,775,623	6,022,505,782	XXX.	23,369,605,393	83.3	20,015,522,195	80.9	15,507,503,453	7,862,101,940
6.02	Residential Mortgage-Backed Securities.....	36,638,997	137,344,978	51,626,393	12,768,692	1,783,130	XXX.	240,162,190	0.9	256,593,367	1.0	17,563,763	222,598,427
6.03	Commercial Mortgage-Backed Securities.....	6,543,120	81,842,381	645,158,449			XXX.	733,543,950	2.6	733,245,608	3.0	678,600,177	54,943,773
6.04	Other Loan-Backed and Structured Securities.....	48,577,507	471,850,403	780,437,605	34,086,707		XXX.	1,334,952,222	4.8	1,345,974,677	5.4	219,678,915	1,115,273,307
6.05	Totals.....	342,212,936	5,409,231,714	11,466,899,171	2,435,631,022	6,024,288,912	XXX.	25,678,263,755	91.5	22,351,335,847	90.3	16,423,346,308	9,254,917,447
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

SI08

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....	9,688,506	132,079,000	125,211,030	2,794,532		XXX	269,773,068	1.0	174,982,581	0.7	250,298,868	19,474,200
10.03 Totals.....	9,688,506	132,079,000	125,211,030	2,794,532	0	XXX	269,773,068	1.0	174,982,581	0.7	250,298,868	19,474,200
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	255,954,613	4,776,263,957	10,494,506,348	3,225,515,660	6,577,400,943	XXX	25,329,641,521	90.3	XXX	XXX	17,431,422,987	7,898,218,534
11.02 Residential Mortgage-Backed Securities.....	68,630,744	198,835,676	84,492,126	24,681,631	5,154,690	XXX	381,794,867	1.4	XXX	XXX	159,196,440	222,598,427
11.03 Commercial Mortgage-Backed Securities.....	6,543,120	81,842,381	645,158,449	0	0	XXX	733,543,950	2.6	XXX	XXX	678,600,177	54,943,773
11.04 Other Loan-Backed and Structured Securities.....	48,577,507	471,850,403	780,437,605	34,086,707	9,733,672	XXX	1,344,685,894	4.8	XXX	XXX	229,412,587	1,115,273,307
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	9,688,506	132,079,000	125,211,030	2,794,532	0	XXX	269,773,068	1.0	XXX	XXX	250,298,868	19,474,200
11.08 Totals.....	389,394,490	5,660,871,417	12,129,805,558	3,287,078,530	6,592,289,305	0	28,059,439,300	100.0	XXX	XXX	18,748,931,059	9,310,508,241
11.09 Line 11.08 as a % of Col. 7.....	1.4	20.2	43.2	11.7	23.5	0.0	100.0	XXX	XXX	XXX	66.8	33.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	360,918,979	3,430,945,863	10,404,609,666	2,322,085,724	5,301,489,985	XXX	XXX	XXX	21,820,050,217	88.1	14,942,280,938	6,877,769,279
12.02 Residential Mortgage-Backed Securities.....	120,434,993	271,517,740	197,980,027	68,417,614	21,363,121	XXX	XXX	XXX	679,713,495	2.7	446,488,059	233,225,436
12.03 Commercial Mortgage-Backed Securities.....	6,411,659	73,637,640	655,450,208			XXX	XXX	XXX	735,499,507	3.0	678,283,415	57,216,092
12.04 Other Loan-Backed and Structured Securities.....	79,169,823	568,916,320	634,434,856	63,453,678		XXX	XXX	XXX	1,345,974,677	5.4	246,998,083	1,098,976,594
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans.....	3,764,797	114,736,784	56,481,000			XXX	XXX	XXX	174,982,581	0.7	158,930,404	16,052,177
12.08 Totals.....	570,700,251	4,459,754,347	11,948,955,757	2,453,957,016	5,322,853,106	0	XXX	XXX	24,756,220,477	100.0	16,472,980,899	8,283,239,578
12.09 Line 12.08 as a % of Col. 9.....	2.3	18.0	48.3	9.9	21.5	0.0	XXX	XXX	100.0	XXX	66.5	33.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	163,437,000	2,799,932,677	6,451,240,227	2,179,458,442	5,837,354,641	XXX	17,431,422,987	62.1	14,942,280,938	60.4	17,431,422,987	XXX
13.02 Residential Mortgage-Backed Securities.....	38,067,951	67,617,922	37,072,492	13,046,290	3,391,785	XXX	159,196,440	0.6	446,488,059	1.8	159,196,440	XXX
13.03 Commercial Mortgage-Backed Securities.....	4,571,398	39,316,015	634,712,764			XXX	678,600,177	2.4	678,283,415	2.7	678,600,177	XXX
13.04 Other Loan-Backed and Structured Securities.....	18,844,480	111,544,799	78,612,031	10,677,605	9,733,672	XXX	229,412,587	0.8	246,998,083	1.0	229,412,587	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	9,688,506	117,027,963	120,787,867	2,794,532		XXX	250,298,868	0.9	158,930,404	0.6	250,298,868	XXX
13.08 Totals.....	234,609,335	3,135,439,376	7,322,425,381	2,205,976,869	5,850,480,098	0	18,748,931,059	66.8	16,472,980,899	66.5	18,748,931,059	XXX
13.09 Line 13.08 as a % of Col. 7.....	1.3	16.7	39.1	11.8	31.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	0.8	11.2	26.1	7.9	20.9	0.0	66.8	XXX	XXX	XXX	66.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	92,517,613	1,976,331,280	4,043,266,121	1,046,057,218	740,046,302	XXX	7,898,218,534	28.1	6,877,769,279	27.8	XXX	7,898,218,534
14.02 Residential Mortgage-Backed Securities.....	30,562,793	131,217,754	47,419,634	11,635,341	1,762,905	XXX	222,598,427	0.8	233,225,436	0.9	XXX	222,598,427
14.03 Commercial Mortgage-Backed Securities.....	1,971,722	42,526,366	10,445,685			XXX	54,943,773	0.2	57,216,092	0.2	XXX	54,943,773
14.04 Other Loan-Backed and Structured Securities.....	29,733,027	360,305,604	701,825,574	23,409,102		XXX	1,115,273,307	4.0	1,098,976,594	4.4	XXX	1,115,273,307
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....		15,051,037	4,423,163			XXX	19,474,200	0.1	16,052,177	0.1	XXX	19,474,200
14.08 Totals.....	154,785,155	2,525,432,041	4,807,380,177	1,081,101,661	741,809,207	0	9,310,508,241	33.2	8,283,239,578	33.5	XXX	9,310,508,241
14.09 Line 14.08 as a % of Col. 7.....	1.7	27.1	51.6	11.6	8.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.6	9.0	17.1	3.9	2.6	0.0	33.2	XXX	XXX	XXX	XXX	33.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	250,000,000				250,000,000
2. Cost of short-term investments acquired.....	534,500,000				534,500,000
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	270,000,000				270,000,000
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	514,500,000	0	0	0	514,500,000
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	514,500,000	0	0	0	514,500,000

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

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year).....		1,131,421,738
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	467,679,487	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	78,629,485	546,308,973
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(88,583)	
3.2	Section 2, Column 19.....		(88,583)
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
7.	Amortization:		
7.1	Section 1, Column 19.....	(296,480,540)	
7.2	Section 2, Column 21.....	(258,974,684)	(555,455,224)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....	(156,424,897)	
8.2	Section 2, Column 23.....	(565,890,340)	(722,315,237)
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	64,214,139	
9.2	Section 2, Column 20.....		64,214,139
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		464,085,806
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		464,085,806

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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).....		(5,229,603)
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....	10,684,033	
3.12	Section 1, Column 15, prior year.....		10,684,033
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....	14,713,280	(14,713,280)
			(4,029,247)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	10,684,034	
3.22	Section 1, Column 17, prior year.....		10,684,034
	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)
			(4,029,246)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	165,084,333	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	165,084,334	
4.22	Amount recognized (Section 2, Column 16).....		
4.23	SSAP No. 108 Adjustments.....		165,084,334
4.3	Subtotal (Line 4.1 minus Line 4.2).....		(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		36,673,237
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		36,673,237

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.....	464,085,806	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	47,357,273	
3.	Total (Line 1 plus Line 2).....		511,443,079
4.	Part D, Section 1, Column 6.....	610,263,271	
5.	Part D, Section 1, Column 7.....	(98,820,192)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	1,620,388,406	
8.	Part B, Section 1, Column 13.....	(1,954,740)	
9.	Total (Line 7 plus Line 8).....		1,618,433,666
10.	Part D, Section 1, Column 9.....	1,738,752,922	
11.	Part D, Section 1, Column 10.....	(120,319,256)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	21,345,139	
14.	Part B, Section 1, Column 20.....	36,673,237	
15.	Part D, Section 1, Column 12.....	58,018,376	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	1,437,955,609		7,968,290	1,429,987,319
2. Cost of cash equivalents acquired.....	22,752,080,403		1,706,316,295	21,045,764,108
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	22,421,820,344		1,680,723,432	20,741,096,912
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,768,215,668	0	33,561,153	1,734,654,515
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	1,768,215,668	0	33,561,153	1,734,654,515

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

Qualified Cash Pool

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

Mortgages in Good Standing - Commercial Mortgages - All Other

00-1100265.....		ALTAMONTE SPRINGS.....	FL.....		01/30/2009.....	6.13.....	129,131.....						2,670,769.....	12/18/2003.....
00-1100406.....		EDISON.....	NJ.....		01/30/2009.....	5.25.....	756,248.....						5,001,904.....	04/08/2004.....
00-1100600.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.37.....	494,677.....						1,540,000.....	11/04/2004.....
00-1100719.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.37.....	98,384.....						1,540,000.....	11/04/2004.....
00-1100844.....		ORLAND PARK.....	IL.....		08/18/2015.....	4.50.....	1,181,189.....						8,270,000.....	05/17/2005.....
00-1101702.....		CLINTON.....	UT.....		10/08/2010.....	5.50.....	2,012,990.....						5,155,000.....	09/13/2010.....
00-1101713.....		SAN DIEGO.....	CA.....		10/05/2010.....	5.13.....	2,811,077.....						13,600,000.....	09/16/2010.....
00-1101727.....		WEST BABYLON.....	NY.....		06/14/2013.....	6.15.....	584,503.....						1,449,000.....	01/31/2011.....
00-1101808.....		GAITHERSBURG.....	MD.....		06/14/2013.....	4.55.....	9,150,725.....						16,135,385.....	11/29/2011.....
00-1101813.....		RALEIGH.....	NC.....		06/14/2013.....	5.30.....	2,764,707.....						5,400,000.....	01/20/2012.....
00-1101864.....		SUNSET VALLEY.....	TX.....		07/17/2012.....	3.75.....	4,676,126.....						17,450,000.....	06/25/2012.....
00-1101908.....		OCEANSIDE.....	NY.....		06/14/2013.....	4.25.....	8,999,484.....						19,070,000.....	11/12/2012.....
00-1101911.....		GRAND LEDGE.....	MI.....		06/14/2013.....	4.49.....	3,277,611.....						5,620,000.....	12/03/2012.....
00-1101919.....		BLOOMINGTON.....	IN.....		06/14/2013.....	4.15.....	6,984,485.....						15,220,000.....	11/28/2012.....
00-1102007.....		LAKEWOOD.....	OH.....		06/28/2013.....	4.50.....	10,765,632.....						24,400,000.....	06/28/2013.....
00-1102009.....		AVON.....	OH.....		08/22/2013.....	3.99.....	12,956,058.....						21,783,158.....	08/05/2013.....
00-1102015.....		BOSTON.....	MA.....		07/30/2013.....	3.63.....	10,652,480.....						43,960,000.....	07/23/2013.....
00-1102026.....		KNOXVILLE.....	TN.....		10/15/2013.....	4.77.....	4,018,709.....						7,750,000.....	10/10/2013.....
00-1102029.....		BROKEN ARROW.....	OK.....		10/10/2013.....	4.42.....	9,000,747.....						18,552,554.....	09/26/2013.....
00-1102037.....		INDEPENDENCE TWP.....	MI.....		09/05/2013.....	4.55.....	8,518,294.....						14,162,195.....	08/27/2013.....
00-1102051.....		GAINESVILLE.....	FL.....		11/01/2013.....	4.50.....	2,605,378.....						4,007,273.....	10/28/2013.....
00-1102054.....		COLUMBUS.....	OH.....		05/14/2014.....	5.05.....	11,745,955.....						21,740,000.....	04/22/2014.....
00-1102096.....		BALTIMORE.....	MD.....		11/12/2013.....	4.43.....	5,341,404.....						10,008,750.....	11/05/2013.....
00-1102099.....		BEAVERTON.....	OR.....		12/10/2013.....	4.53.....	7,947,566.....						25,549,690.....	02/20/2018.....
00-1102147.....		WALNUT CREEK.....	CA.....		09/29/2014.....	3.59.....	13,419,587.....						21,620,000.....	09/16/2014.....
00-1102157.....		EXTON.....	PA.....		05/07/2015.....	3.69.....	11,042,177.....						17,070,000.....	03/27/2015.....
00-1102172.....		SEATTLE.....	WA.....		06/19/2014.....	3.91.....	8,530,000.....						13,430,000.....	06/03/2014.....
00-1102176.....		PORTLAND.....	OR.....		07/01/2014.....	3.50.....	10,612,837.....						42,490,000.....	08/04/2016.....
00-1102210.....		COLUMBUS.....	OH.....		08/20/2015.....	4.90.....	11,252,267.....						15,060,000.....	10/15/2014.....
00-1102219.....		NASHVILLE.....	TN.....		09/29/2014.....	4.62.....	4,628,944.....						7,370,000.....	09/11/2014.....
00-1102226.....		KANSAS CITY.....	MO.....		10/23/2014.....	3.60.....	15,100,000.....						30,930,000.....	09/26/2014.....
00-1102234.....		SAN DIEGO.....	CA.....		09/17/2014.....	4.38.....	4,816,825.....						10,060,000.....	09/09/2014.....
00-1102237.....		SHERIDAN.....	CO.....		10/07/2014.....	4.02.....	8,501,317.....						14,520,000.....	09/26/2014.....
00-1102245.....		BEAVERTON.....	OR.....		10/16/2014.....	3.70.....	3,678,423.....						6,080,000.....	09/24/2014.....
00-1102247.....		WEYMOUTH.....	MA.....		09/30/2014.....	3.53.....	11,500,000.....						20,260,000.....	09/18/2014.....
00-1102249.....		JERICO.....	NY.....		01/27/2015.....	3.85.....	10,314,372.....						19,575,273.....	11/11/2014.....
00-1102254.....		LONGMONT.....	CO.....		11/06/2014.....	3.77.....	5,726,234.....						17,170,000.....	10/29/2014.....
00-1102255.....		ZEELAND.....	MI.....		12/18/2014.....	4.62.....	1,900,832.....						4,391,000.....	10/23/2019.....
00-1102264.....		CHARLOTTESVILLE.....	VA.....		01/12/2015.....	3.96.....	3,267,375.....						8,210,000.....	01/07/2015.....
00-1102276.....		STRONGSVILLE.....	OH.....		12/23/2014.....	4.26.....	12,189,063.....						23,760,000.....	12/10/2014.....
00-1102278.....		DENVER.....	CO.....		01/16/2015.....	3.77.....	4,873,723.....						14,430,000.....	12/17/2014.....
00-1102280.....		BOULDER.....	CO.....		02/02/2015.....	3.71.....	7,729,848.....						13,840,000.....	12/18/2014.....
00-1102281.....		GENEVA.....	IL.....		12/18/2014.....	3.50.....	13,689,433.....						20,340,000.....	11/25/2014.....

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102297.....		WASHINGTON.....	DC.....		01/27/2015.....	3.99.....	16,000,000.....						27,160,000.....	12/11/2014
00-1102303.....		HENDERSON.....	NV.....		01/29/2015.....	3.95.....	7,079,998.....						11,520,000.....	01/14/2015
00-1102304.....		ORLANDO.....	FL.....		02/17/2015.....	3.74.....	12,783,091.....						18,650,000.....	01/20/2015
00-1102305.....		SEATTLE.....	WA.....		03/10/2015.....	3.63.....	13,379,263.....						32,170,000.....	02/25/2015
00-1102309.....		JACKSONVILLE.....	FL.....		01/29/2015.....	3.77.....	13,543,019.....						21,350,000.....	01/23/2015
00-1102310.....		JACKSON HEIGHTS.....	NY.....		03/31/2015.....	3.70.....	17,137,341.....						45,580,000.....	02/19/2015
00-1102317.....		FRISCO.....	TX.....		04/29/2015.....	3.75.....	12,423,216.....						17,220,000.....	01/23/2015
00-1102319.....		BIRMINGHAM.....	AL.....		05/07/2015.....	4.25.....	11,054,059.....						19,490,000.....	04/09/2015
00-1102331.....		FREMONT.....	CA.....		10/01/2015.....	3.90.....	3,388,154.....						7,930,000.....	04/28/2015
00-1102333.....		NASHVILLE.....	TN.....		09/04/2015.....	3.41.....	11,563,633.....						20,430,000.....	05/28/2015
00-1102335.....		SCOTTSDALE.....	AZ.....		03/31/2015.....	3.50.....	6,048,171.....						17,340,000.....	03/02/2015
00-1102339.....		BURBANK.....	CA.....		11/12/2015.....	3.62.....	4,905,988.....						24,200,000.....	09/16/2015
00-1102354.....		SAN ANTONIO.....	TX.....		05/18/2015.....	3.78.....	6,911,539.....						11,278,537.....	05/05/2015
00-1102356.....		SAN JUAN CAPISTRANO.....	CA.....		04/16/2015.....	3.95.....	9,037,029.....						16,530,000.....	03/27/2015
00-1102365.....		STRONGSVILLE.....	OH.....		05/14/2015.....	3.96.....	15,674,818.....						27,470,000.....	04/24/2015
00-1102366.....		WILMINGTON.....	NC.....		06/18/2015.....	3.72.....	6,948,383.....						10,710,000.....	05/21/2015
00-1102368.....		TORRANCE.....	CA.....		10/23/2015.....	4.57.....	7,647,335.....						13,010,000.....	09/24/2015
00-1102370.....		CHICAGO.....	IL.....		06/10/2015.....	3.72.....	10,961,836.....						17,760,000.....	06/04/2015
00-1102371.....		NORTH LAS VEGAS.....	NV.....		05/20/2015.....	3.55.....	7,770,205.....						12,520,000.....	05/04/2015
00-1102375.....		PRAIRIE VILLAGE.....	KS.....		05/28/2015.....	3.50.....	28,500,000.....						42,410,000.....	05/11/2015
00-1102380.....		SAN ANTONIO.....	TX.....		05/07/2015.....	4.02.....	15,433,585.....						20,925,616.....	04/21/2015
00-1102390.....		DALLAS.....	TX.....		06/30/2015.....	3.71.....	10,000,000.....						13,979,331.....	06/25/2015
00-1102394.....		ANN ARBOR.....	MI.....		07/31/2015.....	3.88.....	16,596,297.....						42,498,181.....	07/16/2015
00-1102399.....		WEST FARGO.....	ND.....		09/11/2015.....	4.16.....	7,497,971.....						11,590,000.....	08/13/2015
00-1102402.....		LEHI.....	UT.....		08/17/2015.....	3.97.....	3,269,449.....						8,750,000.....	07/31/2015
00-1102405.....		MORRISVILLE.....	NC.....		10/01/2015.....	4.07.....	9,659,535.....						14,620,000.....	08/21/2015
00-1102412.....		MADISON.....	WI.....		09/29/2015.....	3.97.....	7,337,755.....						11,970,000.....	09/25/2015
00-1102413.....		KANSAS CITY.....	KS.....		08/27/2015.....	4.07.....	6,502,466.....						9,260,000.....	07/30/2015
00-1102420.....		COLUMBUS.....	OH.....		11/19/2015.....	4.75.....	6,491,826.....						9,980,000.....	10/21/2015
00-1102421.....		COLUMBUS.....	OH.....		11/19/2015.....	5.25.....	1,239,286.....						13,310,000.....	10/21/2015
00-1102423.....		MOORE.....	OK.....		11/18/2015.....	3.99.....	17,575,325.....						26,141,379.....	11/04/2015
00-1102425.....		DALLAS.....	TX.....		04/04/2016.....	4.76.....	11,537,316.....						16,890,000.....	12/11/2015
00-1102426.....		DALLAS.....	TX.....		11/25/2015.....	4.71.....	13,716,667.....						20,060,000.....	11/11/2015
00-1102427.....		FOLSOM.....	PA.....		10/23/2015.....	3.77.....	9,520,106.....						18,140,000.....	10/06/2015
00-1102428.....		COLUMBUS.....	OH.....	S.....	11/05/2015.....	4.16.....	13,049,933.....						23,640,000.....	10/29/2015
00-1102431.....		CHANDLER.....	AZ.....		09/30/2015.....	3.84.....	23,505,084.....						34,680,000.....	09/09/2015
00-1102432.....		JURUPA VALLEY.....	CA.....		10/08/2015.....	3.78.....	31,952,925.....						44,670,000.....	09/16/2015
00-1102434.....		VANCOUVER.....	WA.....		10/13/2015.....	3.95.....	16,018,256.....						50,258,000.....	06/12/2019
00-1102435.....		AURORA.....	CO.....		10/09/2015.....	4.19.....	4,502,960.....						7,860,000.....	10/01/2015
00-1102440.....		AMERICAN FORK.....	UT.....		10/08/2015.....	3.95.....	6,386,899.....						11,290,000.....	09/30/2015
00-1102441.....		SOMERVILLE.....	MA.....		12/18/2015.....	3.53.....	14,520,818.....						23,200,000.....	11/23/2015
00-1102442.....		SAN DIEGO.....	CA.....		10/19/2015.....	3.94.....	3,353,813.....						7,000,000.....	10/01/2015
00-1102447.....		NEW YORK.....	NY.....		10/22/2015.....	3.39.....	25,000,000.....						39,780,000.....	10/13/2015
00-1102448.....		BELLINGHAM.....	MA.....		10/01/2015.....	3.79.....	10,757,385.....						21,230,000.....	09/18/2015
00-1102449.....		SALEM.....	OR.....		03/07/2016.....	3.95.....	8,182,609.....						12,340,000.....	12/22/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102451.....		MADISON.....	WI.....		12/11/2015.....	4.56.....	10,166,882.....						14,670,000.....	12/01/2015
00-1102454.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015.....	3.80.....	15,860,421.....						34,030,000.....	11/04/2015
00-1102458.....		GARDEN GROVE.....	CA.....		12/08/2015.....	4.10.....	13,390,867.....				266,500.....		23,357,488.....	12/04/2015
00-1102459.....		DENVER.....	CO.....		12/21/2015.....	4.05.....	17,000,000.....						32,361,146.....	12/03/2015
00-1102471.....		GROVEPORT.....	OH.....		12/08/2015.....	3.71.....	14,000,000.....						27,100,000.....	11/23/2015
00-1102476.....		BOULDER.....	CO.....		02/08/2016.....	4.37.....	6,362,422.....						11,120,000.....	12/17/2015
00-1102477.....		MILPITAS.....	CA.....		12/14/2015.....	3.95.....	18,747,838.....						31,960,000.....	12/02/2015
00-1102478.....		MILPITAS.....	CA.....		12/14/2015.....	3.95.....	15,339,140.....						29,170,000.....	12/02/2015
00-1102479.....		MURRAY.....	UT.....		12/10/2015.....	3.96.....	4,640,326.....						6,910,000.....	12/01/2015
00-1102481.....		CABIN JOHN.....	MD.....		02/10/2016.....	4.06.....	8,792,346.....						15,250,000.....	12/17/2015
00-1102488.....		MALDEN.....	MA.....		04/01/2016.....	3.66.....	34,497,914.....						60,560,000.....	03/09/2016
00-1102489.....		ST CHARLES.....	MO.....		08/17/2016.....	3.46.....	13,360,286.....						20,530,000.....	07/15/2016
00-1102490.....		LOUISVILLE.....	KY.....		03/09/2016.....	4.27.....	15,415,275.....						24,040,000.....	02/11/2016
00-1102491.....		MERIDIAN.....	ID.....		02/01/2016.....	4.20.....	10,205,103.....						16,025,455.....	12/21/2015
00-1102493.....		RANCHO CUCAMONGA.....	CA.....		02/01/2016.....	4.52.....	5,243,986.....						9,840,000.....	12/11/2015
00-1102497.....		TEMPE.....	AZ.....		11/24/2015.....	3.81.....	47,100,000.....						68,820,000.....	11/19/2015
00-1102501.....		ADDISON.....	IL.....		01/28/2016.....	3.86.....	5,225,000.....						7,510,000.....	01/08/2016
00-1102502.....		WEST CHESTER.....	OH.....		01/22/2016.....	3.92.....	8,550,000.....						12,350,000.....	12/22/2015
00-1102504.....		PORTLAND.....	OR.....		01/20/2016.....	3.88.....	19,937,860.....						30,120,000.....	12/17/2015
00-1102509.....		COVINGTON.....	KY.....		10/12/2018.....	4.15.....	7,393,575.....						14,480,000.....	01/29/2016
00-1102510.....		RALEIGH.....	NC.....		01/28/2016.....	4.07.....	13,940,627.....						19,600,000.....	01/19/2016
00-1102511.....		WINSTON-SALEM.....	NC.....		02/01/2016.....	4.14.....	20,118,881.....						29,920,000.....	01/22/2016
00-1102513.....		OCEANSIDE.....	CA.....		03/28/2016.....	3.93.....	3,467,428.....						5,810,000.....	02/29/2016
00-1102515.....		MANASSAS.....	VA.....		03/22/2016.....	3.72.....	17,875,000.....						32,300,000.....	01/28/2016
00-1102520.....		MCCANDLESS.....	PA.....		04/29/2016.....	4.27.....	65,553,692.....						94,240,000.....	04/20/2016
00-1102539.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	6,475,000.....						12,280,000.....	04/06/2016
00-1102540.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	6,400,000.....						9,980,000.....	04/06/2016
00-1102541.....		GARDEN GROVE.....	CA.....		03/29/2016.....	3.62.....	7,078,643.....						11,530,000.....	03/01/2016
00-1102543.....		ROCHESTER.....	MN.....		04/05/2016.....	3.58.....	11,137,036.....						57,960,000.....	03/10/2016
00-1102545.....		WESTERVILLE.....	OH.....		03/17/2016.....	4.24.....	6,616,494.....						9,430,000.....	03/09/2016
00-1102551.....		BENTONVILLE.....	AR.....		04/21/2016.....	4.11.....	25,123,821.....						42,300,000.....	04/19/2016
00-1102552.....		BOSTON.....	MA.....		04/05/2016.....	3.45.....	28,287,093.....						43,250,000.....	03/29/2016
00-1102553.....		LEXINGTON.....	SC.....		09/01/2016.....	3.68.....	4,808,710.....						8,120,000.....	04/26/2016
00-1102555.....		CHICAGO.....	IL.....		05/09/2016.....	3.62.....	58,500,000.....						95,790,000.....	05/04/2016
00-1102557.....		ROWLAND HEIGHTS.....	CA.....		06/30/2016.....	3.52.....	22,862,797.....						130,710,000.....	06/02/2016
00-1102559.....		ORANGE.....	CA.....		06/30/2016.....	3.52.....	2,530,446.....						19,120,000.....	06/02/2016
00-1102560.....		ANAHEIM.....	CA.....		06/30/2016.....	3.52.....	5,238,466.....						35,340,000.....	06/02/2016
00-1102562.....		WESTMINSTER.....	CA.....		06/30/2016.....	3.52.....	13,584,497.....						99,080,000.....	06/02/2016
00-1102564.....		COSTA MESA.....	CA.....		06/30/2016.....	3.52.....	13,184,953.....						53,360,000.....	06/02/2016
00-1102567.....		LAGUNA HILLS.....	CA.....		06/30/2016.....	3.52.....	7,014,217.....						42,110,000.....	06/02/2016
00-1102570.....		EVERETT.....	WA.....		05/03/2016.....	4.09.....	15,447,167.....						27,090,000.....	04/21/2016
00-1102572.....		SEATTLE.....	WA.....		08/29/2016.....	3.85.....	11,339,151.....						16,780,000.....	06/17/2016
00-1102574.....		ATLANTA.....	GA.....		07/26/2016.....	3.71.....	17,451,227.....						24,893,880.....	06/21/2016
00-1102576.....		ASPEN.....	CO.....		06/20/2016.....	3.99.....	5,000,000.....						10,390,000.....	05/19/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102593.....		CARY.....	NC.....		06/30/2016.....	3.76.....	7,100,000.....						11,600,000.....	06/07/2016
00-1102599.....		OCONOMOWOC.....	WI.....		06/01/2016.....	3.44.....	7,519,368.....						11,530,000.....	05/24/2016
00-1102610.....		ONTARIO.....	CA.....		07/07/2016.....	3.46.....	5,900,000.....						12,210,000.....	06/16/2016
00-1102611.....		MIRA LOMA.....	CA.....		07/01/2016.....	3.51.....	17,800,000.....						30,180,000.....	06/16/2016
00-1102612.....		EDISON.....	NJ.....		08/04/2016.....	3.64.....	12,450,770.....						22,770,000.....	07/26/2016
00-1102614.....		ROGERS.....	AR.....		09/01/2016.....	3.86.....	20,011,607.....						32,420,000.....	07/07/2016
00-1102617.....		CONCORD.....	NH.....		06/23/2016.....	3.68.....	11,220,304.....						17,840,000.....	06/02/2016
00-1102619.....		MADISON.....	WI.....		08/10/2016.....	3.97.....	6,946,374.....						9,740,000.....	08/02/2016
00-1102630.....		EVERETT.....	WA.....		09/15/2016.....	3.58.....	2,856,394.....						5,920,000.....	08/25/2016
00-1102631.....		GASTONIA.....	NC.....		11/22/2016.....	3.46.....	6,689,866.....						10,410,000.....	09/22/2016
00-1102634.....		WALKER.....	MI.....		04/05/2017.....	3.86.....	15,721,767.....						30,440,000.....	12/09/2016
00-1102635.....		WESTPORT.....	CT.....		09/26/2016.....	3.45.....	13,118,584.....						21,460,000.....	09/01/2016
00-1102636.....		OVIEDO.....	FL.....		08/08/2016.....	3.45.....	11,626,383.....						19,650,000.....	08/03/2016
00-1102641.....		SAN ANTONIO.....	TX.....		08/08/2016.....	3.45.....	8,292,347.....						13,710,000.....	08/03/2016
00-1102643.....		HILLSBORO.....	OR.....		11/07/2016.....	3.40.....	9,477,585.....						17,100,000.....	09/01/2016
00-1102647.....		SEATTLE.....	WA.....		08/08/2016.....	3.11.....	38,000,000.....						55,720,000.....	07/28/2016
00-1102648.....		COLUMBUS.....	OH.....		10/11/2016.....	3.58.....	10,365,641.....						15,920,000.....	09/20/2016
00-1102649.....		BEXLEY.....	OH.....		11/23/2016.....	3.81.....	5,924,799.....						8,540,000.....	10/19/2016
00-1102650.....		AURORA.....	CO.....		12/15/2016.....	3.35.....	60,000,000.....						92,010,000.....	11/09/2016
00-1102653.....		CERRITOS.....	CA.....		09/23/2016.....	3.55.....	5,995,842.....						22,503,000.....	12/17/2019
00-1102655.....		MOUNTAIN VIEW.....	CA.....		11/14/2016.....	3.50.....	16,145,473.....						29,810,000.....	10/12/2016
00-1102656.....		EL SEGUNDO.....	CA.....		12/15/2016.....	3.53.....	10,393,892.....						16,730,000.....	11/17/2016
00-1102660.....		WILDOMAR.....	CA.....		05/23/2017.....	3.98.....	10,899,095.....						18,703,000.....	04/20/2017
00-1102665.....		GLASTONBURY.....	CT.....		10/20/2016.....	3.41.....	17,295,152.....						24,690,000.....	09/07/2016
00-1102669.....		BROOKLYN.....	NY.....		10/06/2016.....	3.25.....	25,500,000.....						40,350,000.....	09/27/2016
00-1102672.....		AMERICAN CANYON.....	CA.....		10/12/2018.....	3.29.....	6,252,027.....						10,960,000.....	11/15/2016
00-1102679.....		ANN ARBOR.....	MI.....		12/09/2016.....	3.86.....	4,569,058.....						6,700,000.....	12/07/2016
00-1102683.....		CHAPEL HILL.....	NC.....		01/30/2017.....	4.26.....	50,134,351.....						87,538,000.....	12/10/2020
00-1102685.....		SAN DIEGO.....	CA.....		05/10/2017.....	3.80.....	15,000,000.....						41,430,000.....	05/03/2017
00-1102687.....		SANTA CLARA.....	CA.....		09/19/2018.....	4.32.....	20,222,776.....						30,247,000.....	08/16/2018
00-1102689.....		MACON.....	GA.....		02/06/2017.....	4.33.....	10,285,077.....						15,230,000.....	01/18/2017
00-1102692.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017.....	4.74.....	31,886,034.....						55,490,000.....	01/17/2017
00-1102693.....		WEST CHESTER.....	PA.....		03/06/2017.....	4.39.....	34,631,825.....						57,351,000.....	03/16/2020
00-1102700.....		BERKELEY.....	CA.....		02/17/2017.....	4.22.....	11,153,447.....						17,200,000.....	02/01/2017
00-1102704.....		SEATTLE.....	WA.....		04/06/2017.....	5.50.....	4,268,064.....						18,690,000.....	04/05/2017
00-1102707.....		SEATTLE.....	WA.....		04/11/2017.....	4.00.....	9,717,874.....						13,623,810.....	03/28/2017
00-1102712.....		VALENCIA.....	CA.....		05/15/2017.....	4.07.....	3,480,159.....						6,226,000.....	05/05/2017
00-1102719.....		KENT.....	WA.....		04/13/2017.....	4.07.....	7,788,413.....						16,979,000.....	04/13/2017
00-1102720.....		BILLERICA.....	MA.....		05/01/2017.....	4.22.....	2,748,078.....						8,470,000.....	04/26/2017
00-1102721.....		BROOKLYN.....	NY.....		06/01/2017.....	4.24.....	12,376,613.....						25,505,500.....	05/15/2017
00-1102727.....		CHARLESTON.....	SC.....		05/22/2017.....	4.18.....	14,937,822.....						24,356,000.....	05/17/2017
00-1102728.....		GREENVILLE.....	SC.....		10/12/2018.....	4.54.....	4,105,592.....						6,841,000.....	05/08/2017
00-1102734.....		WASHINGTON.....	DC.....		05/31/2017.....	4.17.....	47,569,969.....						69,920,000.....	05/17/2017
00-1102736.....		LAS VEGAS.....	NV.....		06/05/2017.....	4.07.....	8,300,000.....						14,128,840.....	05/09/2017

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102737.....		SAN FRANCISCO.....	CA.....		07/14/2017.....	3.50.....	35,000,000.....						80,497,278.....	05/31/2017
00-1102740.....		MEMPHIS.....	TN.....		08/16/2017.....	3.90.....	13,136,629.....						21,133,221.....	06/29/2017
00-1102742.....		LAWRENCE.....	KS.....		09/08/2017.....	4.09.....	22,533,198.....						36,130,579.....	08/10/2017
00-1102744.....		CHICAGO.....	IL.....		07/21/2017.....	4.13.....	20,800,000.....						31,296,000.....	06/12/2017
00-1102745.....		REDONDO BEACH.....	CA.....		10/12/2018.....	3.70.....	10,300,000.....						19,623,000.....	05/31/2017
00-1102747.....		ATHENS.....	GA.....		06/23/2017.....	4.04.....	14,750,000.....						21,706,000.....	06/15/2017
00-1102749.....		HOUSTON.....	TX.....		07/25/2017.....	3.68.....	27,000,000.....						39,296,776.....	06/28/2017
00-1102750.....		NAPERVILLE.....	IL.....		06/29/2017.....	3.74.....	16,500,000.....						26,150,198.....	06/08/2017
00-1102751.....		FORT COLLINS.....	CO.....		08/24/2017.....	4.09.....	19,800,000.....						29,870,000.....	08/04/2017
00-1102753.....		ENCINITAS.....	CA.....		06/23/2017.....	4.34.....	5,923,298.....						8,791,000.....	06/09/2017
00-1102754.....		SAN DIEGO.....	CA.....		07/18/2017.....	4.04.....	9,188,501.....						14,817,000.....	06/23/2017
00-1102755.....		AUSTIN.....	TX.....		07/20/2017.....	3.62.....	40,000,000.....						68,364,500.....	06/13/2017
00-1102756.....		MADISON.....	WI.....		07/10/2017.....	4.29.....	10,501,109.....						14,839,000.....	06/19/2017
00-1102757.....		BALTIMORE.....	MD.....		08/08/2017.....	4.41.....	10,352,381.....				322,582.....		15,736,000.....	08/07/2017
00-1102761.....		RICHMOND.....	VA.....		07/19/2017.....	3.94.....	12,157,817.....						62,516,000.....	07/17/2017
00-1102762.....		ODESSA.....	FL.....		07/14/2017.....	3.95.....	11,690,908.....						16,526,000.....	07/12/2017
00-1102764.....		MYRTLE BEACH.....	SC.....		07/07/2017.....	4.16.....	15,093,997.....						21,862,000.....	06/27/2017
00-1102766.....		PLACENTIA.....	CA.....		07/27/2017.....	3.88.....	3,636,359.....						6,467,000.....	07/21/2017
00-1102767.....		KALAMAZOO.....	MI.....		07/20/2017.....	4.31.....	6,185,491.....						10,923,000.....	07/14/2017
00-1102768.....		PLACENTIA.....	CA.....		07/27/2017.....	3.88.....	6,602,861.....						12,456,000.....	07/21/2017
00-1102769.....		HAWTHORNE.....	CA.....		12/01/2017.....	3.91.....	5,200,000.....						9,724,000.....	11/17/2017
00-1102772.....		NORTHBROOK.....	IL.....		08/10/2017.....	3.78.....	21,141,418.....						36,779,268.....	07/14/2017
00-1102773.....		IRMO.....	SC.....		07/26/2017.....	3.94.....	9,467,310.....						16,031,000.....	07/20/2017
00-1102774.....		VERNON.....	CA.....		06/29/2017.....	3.73.....	14,152,455.....						22,844,000.....	06/27/2017
00-1102779.....		FAIRFAX.....	VA.....		08/25/2017.....	4.32.....	7,633,555.....						10,872,847.....	07/24/2017
00-1102784.....		LEVITTOWN.....	PA.....		11/02/2017.....	3.56.....	29,870,000.....						47,248,000.....	10/17/2017
00-1102786.....		MARYSVILLE.....	WA.....		01/10/2018.....	4.08.....	20,840,668.....						33,902,000.....	10/03/2017
00-1102789.....		EAST RUTHERFORD.....	NJ.....		09/18/2017.....	4.50.....	11,867,144.....						18,864,000.....	08/01/2017
00-1102790.....		BETHESDA.....	MD.....		08/08/2017.....	3.80.....	24,000,000.....						37,439,625.....	08/07/2017
00-1102792.....		WOODSTOCK.....	GA.....		10/12/2017.....	4.83.....	20,525,854.....						22,902,000.....	10/02/2017
00-1102793.....		BELLEVUE.....	WA.....		08/31/2017.....	3.65.....	25,500,000.....						37,435,000.....	08/11/2017
00-1102794.....		TULSA.....	OK.....		10/30/2017.....	3.91.....	10,247,204.....						17,529,000.....	10/23/2017
00-1102796.....		OVERLAND PARK.....	KS.....		11/07/2017.....	4.08.....	24,211,152.....						37,778,000.....	10/14/2017
00-1102797.....		REDMOND.....	WA.....		09/08/2017.....	4.16.....	8,752,254.....						15,190,000.....	09/06/2017
00-1102798.....		WALTHAM.....	MA.....		11/29/2017.....	3.59.....	14,716,515.....						22,729,000.....	10/23/2017
00-1102799.....		EUGENE.....	OR.....		10/26/2017.....	4.01.....	4,386,938.....						7,965,000.....	10/11/2017
00-1102800.....		FORT MILL.....	SC.....		09/22/2017.....	3.65.....	8,007,530.....						13,158,000.....	08/29/2017
00-1102801.....		SANTA MONICA.....	CA.....		09/29/2017.....	3.50.....	40,400,000.....						77,964,051.....	09/27/2017
00-1102803.....		NASHVILLE.....	TN.....		11/27/2017.....	3.68.....	12,527,955.....						21,962,000.....	11/13/2017
00-1102806.....		PHILADELPHIA.....	PA.....		11/14/2017.....	3.94.....	15,000,000.....						20,822,000.....	11/06/2017
00-1102808.....		WILLIAMSVILLE.....	NY.....		12/01/2017.....	4.29.....	7,850,768.....						11,929,000.....	11/03/2017
00-1102809.....		CHICAGO.....	IL.....		11/01/2017.....	3.85.....	38,461,855.....						59,343,431.....	10/23/2017
00-1102814.....		BEDFORD.....	NH.....		03/15/2018.....	3.92.....	14,870,729.....						23,572,000.....	02/10/2018
00-1102818.....		CHICAGO.....	IL.....		12/08/2017.....	4.03.....	18,000,000.....						27,188,357.....	11/22/2017

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102819.....		LEBANON.....	TN.....		12/22/2017..	3.54	30,000,000						57,157,105	12/06/2017
00-1102822.....		PORTLAND.....	OR.....		11/22/2017..	3.51	10,000,000						17,410,896	11/15/2017
00-1102823.....		PORTSMOUTH.....	NH.....		12/22/2017..	4.15	10,631,284						25,620,000	12/19/2017
00-1102824.....		DORAL.....	FL.....		11/21/2017..	3.49	14,450,000						21,027,161	11/17/2017
00-1102825.....		NAPLES.....	FL.....		12/05/2017..	3.95	9,005,925						14,060,526	11/17/2017
00-1102826.....		HOUSTON.....	TX.....		12/29/2017..	3.47	14,400,000						34,294,660	12/19/2017
00-1102827.....		BURIEN.....	WA.....		12/18/2017..	3.69	9,415,374						27,445,000	12/07/2017
00-1102828.....		MODESTO.....	CA.....		02/01/2018..	4.16	3,621,603						6,539,000	01/11/2018
00-1102829.....		MODESTO.....	CA.....		02/01/2018..	4.16	3,168,903						6,191,000	01/11/2018
00-1102830.....		SAN DIEGO.....	CA.....		02/23/2018..	3.72	7,045,223						32,980,000	12/12/2017
00-1102832.....		MONROE.....	WA.....		01/04/2018..	4.05	15,143,368						23,791,000	12/28/2017
00-1102833.....		BEAVERTON.....	OR.....		03/05/2018..	4.78	9,763,422						111,320,000	02/20/2018
00-1102834.....		ATLANTA.....	GA.....		06/22/2018..	2.15	3,318,595						8,860,842	03/22/2018
00-1102837.....		KENT.....	WA.....		03/06/2018..	3.61	40,299,604						57,076,000	01/12/2018
00-1102838.....		BOUND BROOK.....	NJ.....		05/01/2018..	3.96	19,000,000						29,191,000	03/13/2018
00-1102839.....		JACKSONVILLE.....	FL.....		01/09/2018..	3.91	29,238,506						42,318,000	12/18/2017
00-1102840.....		TONAWANDA.....	NY.....		02/07/2018..	3.85	5,570,926						9,997,000	01/31/2018
00-1102841.....		RALEIGH.....	NC.....		01/31/2018..	3.81	11,818,591						16,014,000	01/22/2018
00-1102843.....		MILWAUKEE.....	WI.....		10/12/2018..	4.41	6,000,000						8,554,000	02/15/2018
00-1102848.....		JERICHO.....	NY.....		07/17/2018..	4.18	22,472,943						44,289,744	02/09/2018
00-1102851.....		NEW YORK.....	NY.....		02/20/2018..	3.61	30,000,000						53,988,300	02/07/2018
00-1102852.....		BALA CYNWYD.....	PA.....		04/06/2018..	3.97	13,107,170						26,639,000	03/26/2018
00-1102854.....		CHICAGO.....	IL.....		03/16/2018..	3.78	20,000,000						29,078,095	02/28/2018
00-1102855.....		SAN DIEGO.....	CA.....		03/09/2018..	4.28	3,499,715						12,684,000	02/27/2018
00-1102856.....		CAMBRIDGE.....	MA.....		05/23/2018..	4.12	11,466,203						16,415,000	05/18/2018
00-1102857.....		NEW YORK.....	NY.....		04/12/2018..	4.23	36,413,537						53,619,298	04/02/2018
00-1102858.....		INDIANAPOLIS.....	IN.....		04/25/2018..	4.10	15,556,254						21,319,385	03/08/2018
00-1102859.....		CHICAGO.....	IL.....		03/20/2018..	4.33	20,000,000						28,773,866	03/09/2018
00-1102860.....		BELL.....	CA.....		04/12/2018..	3.81	40,000,000						76,526,500	04/06/2018
00-1102861.....		TAMPA.....	FL.....		04/05/2018..	4.20	9,100,000						15,952,000	03/26/2018
00-1102863.....		ONTARIO.....	CA.....		10/12/2018..	4.31	4,028,021						6,614,000	03/29/2018
00-1102866.....		NORWALK.....	CA.....		05/10/2018..	4.15	13,711,917						32,100,000	03/19/2018
00-1102867.....		SEATTLE.....	WA.....		04/11/2018..	4.27	8,094,856						11,387,000	04/06/2018
00-1102871.....		SALEM.....	OR.....		07/16/2018..	4.25	8,875,571						13,568,000	05/18/2018
00-1102872.....		CHICAGO.....	IL.....		04/13/2018..	4.81	8,840,039						14,464,667	03/23/2018
00-1102873.....		LONG BEACH.....	CA.....		05/14/2018..	4.01	30,000,000						44,415,000	04/30/2018
00-1102874.....		HOLLAND.....	MI.....		05/15/2018..	4.13	7,367,925						13,143,000	04/30/2018
00-1102875.....		BURLINGTON.....	KY.....		06/11/2018..	4.33	11,782,132						16,997,000	05/25/2018
00-1102876.....		GOLETA.....	CA.....		05/17/2018..	4.10	18,447,769						32,312,000	05/11/2018
00-1102877.....		SHORT HILLS.....	NJ.....		06/13/2018..	4.23	3,500,000						11,348,000	06/04/2018
00-1102879.....		MARLTON.....	NJ.....		06/26/2018..	4.20	18,553,264						47,408,888	06/12/2018
00-1102880.....		NORTH HOLLYWOOD.....	CA.....		06/22/2018..	4.19	7,373,326						14,000,000	05/03/2018
00-1102882.....		HILL AIR FORCE BASE.....	UT.....		07/06/2018..	4.93	13,895,912						24,600,000	05/18/2018
00-1102883.....		DALLAS.....	TX.....		05/29/2018..	4.14	6,630,376						16,149,000	05/15/2018

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102887.....		COLORADO SPRINGS.....	CO.....		06/29/2018.....	4.11.....	25,886,740.....						37,745,915.....	06/12/2018
00-1102888.....		WARMINSTER.....	PA.....		06/25/2018.....	4.25.....	13,248,863.....						25,255,385.....	06/13/2018
00-1102891.....		CHICAGO.....	IL.....		06/29/2018.....	4.54.....	12,000,000.....						23,400,000.....	05/15/2018
00-1102892.....		SALT LAKE CITY.....	UT.....		06/26/2018.....	4.29.....	32,619,943.....						46,819,182.....	06/05/2018
00-1102893.....		INDIANAPOLIS.....	IN.....		08/14/2018.....	4.61.....	6,510,768.....						12,962,963.....	06/21/2018
00-1102894.....		MOORESVILLE.....	NC.....		07/06/2018.....	4.36.....	12,452,289.....						18,680,197.....	06/14/2018
00-1102897.....		OMAHA.....	NE.....		07/26/2018.....	4.69.....	7,299,829.....						10,760,000.....	07/25/2018
00-1102898.....		CHARLOTTE.....	NC.....		12/17/2018.....	4.39.....	10,600,000.....						20,248,000.....	12/10/2018
00-1102901.....		MECHANICSBURG.....	PA.....		12/17/2018.....	4.46.....	19,364,228.....						34,445,477.....	12/04/2018
00-1102902.....		BURLINGTON.....	MA.....		08/06/2018.....	4.42.....	27,702,421.....						44,302,000.....	07/19/2018
00-1102905.....		RICHMOND.....	VA.....		07/27/2018.....	4.43.....	10,000,000.....						12,490,566.....	06/13/2018
00-1102908.....		SUWANEE.....	GA.....		10/02/2018.....	4.23.....	25,130,189.....						38,789,386.....	09/13/2018
00-1102909.....		MARLTON.....	NJ.....		09/06/2018.....	4.25.....	7,390,783.....						12,507,000.....	08/22/2018
00-1102911.....		TAMPA.....	FL.....		09/05/2018.....	4.42.....	23,640,267.....						35,208,500.....	08/30/2018
00-1102913.....		STOUGHTON.....	MA.....		09/20/2018.....	4.28.....	11,941,614.....						17,882,000.....	08/20/2018
00-1102914.....		PATCHOGUE.....	NY.....		10/12/2018.....	4.32.....	13,900,345.....						24,607,333.....	10/01/2018
00-1102917.....		PORTLAND.....	OR.....		09/27/2018.....	4.38.....	15,034,821.....						21,339,000.....	08/31/2018
00-1102918.....		DENVER.....	CO.....		08/31/2018.....	4.37.....	15,847,733.....						23,846,000.....	08/22/2018
00-1102919.....		CULVER CITY.....	CA.....		09/21/2018.....	4.49.....	6,387,103.....						10,393,000.....	09/13/2018
00-1102921.....		SAN FRANCISCO.....	CA.....		09/06/2018.....	4.11.....	15,000,000.....						25,655,651.....	08/29/2018
00-1102922.....		SAVANNAH.....	GA.....		11/30/2018.....	4.40.....	14,856,906.....						25,854,000.....	10/10/2018
00-1102926.....		CERRITOS.....	CA.....		02/01/2019.....	4.35.....	7,704,176.....						12,581,000.....	01/24/2019
00-1102927.....		SANTA ANA.....	CA.....		02/01/2019.....	4.35.....	9,511,328.....						14,750,500.....	01/13/2019
00-1102928.....		LAKE FOREST.....	CA.....		03/18/2019.....	4.33.....	5,724,138.....						11,041,500.....	03/08/2019
00-1102930.....		REDONDO BEACH.....	CA.....		06/12/2019.....	4.33.....	6,709,934.....						11,801,000.....	05/29/2019
00-1102931.....		BUENA PARK.....	CA.....		10/23/2018.....	4.33.....	17,034,270.....						26,071,000.....	10/22/2018
00-1102933.....		DOYLESTOWN.....	PA.....		12/19/2018.....	4.79.....	3,943,609.....						6,287,000.....	12/04/2018
00-1102934.....		MONTGOMERYVILLE.....	PA.....		12/19/2018.....	4.79.....	3,512,985.....						5,319,000.....	12/04/2018
00-1102936.....		SENECA.....	SC.....		12/21/2018.....	4.92.....	6,849,703.....						10,080,232.....	12/15/2018
00-1102942.....		NEW YORK.....	NY.....		12/12/2018.....	4.53.....	18,070,768.....						27,534,931.....	12/10/2018
00-1102945.....		COCONUT CREEK.....	FL.....		02/28/2019.....	4.41.....	14,296,954.....						20,553,125.....	02/19/2019
00-1102948.....		IRVING.....	TX.....		12/20/2018.....	4.32.....	27,000,000.....						36,455,000.....	12/05/2018
00-1102949.....		CHARLOTTE.....	NC.....		02/14/2019.....	4.80.....	3,175,000.....						4,746,000.....	02/07/2019
00-1102950.....		RICHMOND.....	VA.....		01/17/2019.....	4.71.....	16,854,560.....						30,200,000.....	11/21/2018
00-1102953.....		ORLANDO.....	FL.....		03/18/2019.....	4.30.....	22,669,923.....						38,505,429.....	03/07/2019
00-1102954.....		HOUSTON.....	TX.....		12/20/2018.....	4.09.....	40,600,000.....						61,274,052.....	12/17/2018
00-1102955.....		BROOKLINE.....	MA.....		02/28/2019.....	4.28.....	8,600,000.....						14,584,000.....	02/08/2019
00-1102956.....		WALL TOWNSHIP.....	NJ.....		02/28/2019.....	4.36.....	16,135,823.....						36,800,000.....	01/03/2019
00-1102957.....		ROCK HILL.....	SC.....		02/26/2019.....	4.64.....	8,800,000.....						12,093,000.....	02/15/2019
00-1102958.....		BERKELEY.....	CA.....		03/13/2019.....	4.16.....	30,000,000.....						47,922,941.....	03/07/2019
00-1102961.....		MIRAMAR.....	FL.....		02/08/2019.....	3.97.....	22,235,000.....						33,393,742.....	01/18/2019
00-1102963.....		MIDLAND.....	TX.....		07/31/2019.....	3.99.....	27,601,243.....						42,067,000.....	07/19/2019
00-1102965.....		COLORADO SPRINGS.....	CO.....		02/28/2019.....	4.40.....	30,497,655.....						44,736,681.....	02/13/2019
00-1102969.....		AMERICAN FORK.....	UT.....		02/26/2019.....	4.35.....	18,238,823.....						28,463,000.....	02/19/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102971.....		ATLANTA.....	GA.....		04/12/2019.....	4.28.....	20,655,798.....						34,121,825.....	03/26/2019
00-1102972.....		TAYLORTOWN.....	NC.....		04/11/2019.....	4.52.....	9,220,138.....						13,998,000.....	03/08/2019
00-1102979.....		WINTER PARK.....	FL.....		05/15/2019.....	4.55.....	17,494,840.....						24,340,000.....	04/19/2019
00-1102980.....		LAKE WYLIE.....	SC.....		06/14/2019.....	4.22.....	23,832,605.....						32,536,000.....	06/11/2019
00-1102981.....		BROOKHAVEN.....	GA.....		03/28/2019.....	3.91.....	17,500,000.....						26,926,941.....	03/25/2019
00-1102984.....		LAGUNA HILLS.....	CA.....		05/22/2019.....	4.28.....	14,000,000.....						21,595,000.....	05/10/2019
00-1102986.....		PINEY FLATS.....	TN.....		05/29/2019.....	4.29.....	18,752,590.....						27,088,000.....	04/29/2019
00-1102987.....		LONG BEACH.....	CA.....		04/19/2019.....	4.07.....	14,713,618.....						24,569,000.....	03/27/2019
00-1102988.....		SAN FRANCISCO.....	CA.....		06/07/2019.....	4.14.....	38,600,000.....						56,371,000.....	05/10/2019
00-1102990.....		BOSTON.....	MA.....		06/06/2019.....	3.65.....	4,367,211.....						29,534,500.....	05/29/2019
00-1102993.....		DELTONA.....	FL.....		08/16/2019.....	4.18.....	5,986,305.....						9,697,000.....	07/26/2019
00-1102994.....		TAMPA.....	FL.....		06/07/2019.....	4.34.....	20,109,860.....						28,679,000.....	06/03/2019
00-1102995.....		NEW YORK.....	NY.....		07/17/2019.....	3.85.....	30,000,000.....						46,674,706.....	06/06/2019
00-1102998.....		SEATTLE.....	WA.....		05/23/2019.....	3.57.....	25,000,000.....						42,250,649.....	05/17/2019
00-1103001.....		VANCOUVER.....	WA.....		06/13/2019.....	5.00.....	1,865,089.....						50,258,000.....	06/12/2019
00-1103004.....		TAYLORTOWN.....	NC.....		08/06/2019.....	4.39.....	3,692,475.....						5,215,000.....	05/14/2019
00-1103006.....		FREDERICK.....	MD.....		11/12/2019.....	4.14.....	27,143,256.....						39,632,000.....	07/11/2019
00-1103007.....		LOVELAND.....	OH.....		07/31/2019.....	4.14.....	10,546,419.....						15,123,625.....	07/25/2019
00-1103009.....		PHOENIX.....	AZ.....		06/26/2019.....	3.76.....	5,000,000.....						7,610,556.....	06/25/2019
00-1103010.....		LAKE FOREST.....	CA.....		06/17/2019.....	4.02.....	4,877,396.....						7,468,000.....	06/04/2019
00-1103012.....		RANDOLPH.....	MA.....		07/01/2019.....	4.16.....	5,074,013.....						7,596,000.....	06/14/2019
00-1103013.....		CERRITOS.....	CA.....		08/01/2019.....	3.26.....	15,250,000.....						23,092,785.....	07/23/2019
00-1103017.....		LOS ANGELES.....	CA.....		08/02/2019.....	3.79.....	20,000,000.....						36,046,000.....	07/31/2019
00-1103020.....		SEATTLE.....	WA.....		08/01/2019.....	3.68.....	23,580,000.....						32,841,000.....	07/19/2019
00-1103022.....		SEATTLE.....	WA.....		08/01/2019.....	3.68.....	14,500,000.....						25,025,000.....	07/19/2019
00-1103023.....		SEATTLE.....	WA.....		08/01/2019.....	3.68.....	8,150,000.....						12,699,000.....	07/19/2019
00-1103024.....		WOOD DALE.....	IL.....		08/29/2019.....	3.82.....	7,952,452.....						12,555,000.....	07/24/2019
00-1103025.....		SARATOGA SPRINGS.....	UT.....		07/17/2019.....	4.17.....	14,353,290.....						20,342,000.....	07/15/2019
00-1103026.....		WAYNE.....	PA.....		07/01/2019.....	3.60.....	23,830,435.....						43,916,000.....	06/26/2019
00-1103027.....		KENT.....	WA.....		09/03/2019.....	3.66.....	20,000,000.....						29,575,000.....	06/28/2019
00-1103028.....		MARIETTA.....	GA.....		09/16/2019.....	3.67.....	19,700,000.....						33,108,603.....	09/11/2019
00-1103029.....		CHARLOTTE.....	NC.....		01/27/2020.....	3.69.....	20,273,576.....						30,926,000.....	11/18/2019
00-1103030.....		MORRIS PLAINS.....	NJ.....		07/29/2019.....	3.52.....	13,000,000.....						19,149,907.....	07/18/2019
00-1103033.....		KENOSHA.....	WI.....		07/19/2019.....	3.47.....	26,700,000.....						45,657,000.....	07/11/2019
00-1103034.....		SAN ANTONIO.....	TX.....		08/09/2019.....	3.70.....	5,300,000.....						10,164,000.....	07/23/2019
00-1103038.....		TOLLESON.....	AZ.....		07/29/2019.....	3.57.....	19,057,500.....						29,304,000.....	07/23/2019
00-1103039.....		SURPRISE.....	AZ.....		08/27/2019.....	3.70.....	10,906,667.....						19,963,000.....	08/13/2019
00-1103040.....		LEXINGTON.....	KY.....		09/24/2019.....	3.56.....	14,170,800.....						19,649,000.....	09/05/2019
00-1103041.....		PACE.....	FL.....		09/12/2019.....	3.71.....	13,953,453.....						23,888,000.....	08/28/2019
00-1103042.....		BOULDER.....	CO.....		08/29/2019.....	3.84.....	32,000,000.....						42,697,000.....	08/08/2019
00-1103043.....		CHATTANOOGA.....	TN.....		09/18/2019.....	3.98.....	3,831,671.....						9,432,000.....	09/12/2019
00-1103044.....		SANDY.....	OR.....		10/15/2019.....	3.72.....	10,567,745.....						15,040,056.....	09/12/2019
00-1103045.....		SUNNYVALE.....	CA.....		09/20/2019.....	3.50.....	19,500,000.....						27,023,000.....	09/19/2019
00-1103046.....		SEATTLE.....	WA.....		08/12/2019.....	3.54.....	20,000,000.....						31,137,000.....	08/02/2019

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103047.....		CORAL GABLES.....	FL.....		09/09/2019.....	3.80.....	9,245,613.....						15,122,432.....	08/26/2019
00-1103050.....		SAN ANTONIO.....	TX.....		08/07/2019.....	3.29.....	6,900,000.....						9,208,037.....	08/02/2019
00-1103051.....		WARRENVILLE.....	IL.....		11/14/2019.....	3.25.....	8,591,665.....						18,911,000.....	10/31/2019
00-1103052.....		SALT LAKE CITY.....	UT.....		12/13/2019.....	3.71.....	5,205,063.....						7,631,526.....	10/15/2019
00-1103053.....		BELLINGHAM.....	MA.....		02/06/2020.....	3.22.....	34,000,000.....						58,377,000.....	01/24/2020
00-1103054.....		ASHBURN.....	VA.....		11/01/2019.....	3.50.....	15,000,000.....						23,807,308.....	10/09/2019
00-1103055.....		MINNEAPOLIS.....	MN.....		12/12/2019.....	3.20.....	20,500,000.....						30,067,115.....	10/28/2019
00-1103057.....		SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00.....	52,026,084.....						78,392,783.....	11/06/2019
00-1103058.....		KIRKLAND.....	WA.....		12/19/2019.....	3.25.....	6,732,465.....						18,443,000.....	10/22/2019
00-1103059.....		KINGWOOD.....	TX.....		11/08/2019.....	3.15.....	20,000,000.....						32,040,833.....	10/28/2019
00-1103062.....		SOUTH BRUNSWICK.....	NJ.....		12/04/2019.....	3.20.....	17,350,000.....						27,573,000.....	11/27/2019
00-1103063.....		HAYWARD.....	CA.....		11/18/2019.....	3.20.....	6,000,000.....						10,022,000.....	11/01/2019
00-1103064.....		KENT.....	WA.....		11/18/2019.....	3.20.....	4,000,000.....						6,665,000.....	11/01/2019
00-1103067.....		INDIANAPOLIS.....	IN.....		02/06/2020.....	3.41.....	17,386,891.....						27,639,000.....	01/09/2020
00-1103070.....		CHARLOTTE.....	NC.....		10/01/2019.....	3.30.....	10,830,000.....						15,772,000.....	09/20/2019
00-1103071.....		MOUNT PLEASANT.....	SC.....		12/12/2019.....	3.55.....	14,200,000.....						21,680,000.....	11/11/2019
00-1103072.....		DENVER.....	CO.....		10/07/2019.....	3.05.....	30,300,000.....						43,459,144.....	10/01/2019
00-1103073.....		NEW YORK.....	NY.....		01/10/2020.....	3.39.....	23,000,000.....						36,141,762.....	12/09/2019
00-1103074.....		ST PAUL.....	MN.....		11/08/2019.....	3.40.....	6,821,577.....						9,742,000.....	11/01/2019
00-1103075.....		CLAYTON.....	NC.....		11/20/2019.....	3.25.....	24,989,458.....						34,365,000.....	10/22/2019
00-1103076.....		PHOENIX.....	AZ.....		11/14/2019.....	3.37.....	22,000,000.....						32,677,453.....	10/14/2019
00-1103077.....		PHILADELPHIA.....	PA.....		11/02/2020.....	3.60.....	10,000,000.....						14,670,000.....	10/09/2020
00-1103078.....		PHILADELPHIA.....	PA.....		11/18/2019.....	3.00.....	3,429,082.....						8,206,857.....	10/29/2019
00-1103079.....		SEATTLE.....	WA.....		01/28/2020.....	3.64.....	17,453,787.....				309,400.....		24,675,160.....	12/31/2019
00-1103080.....		SAN DIEGO.....	CA.....		12/16/2019.....	3.43.....	10,250,000.....						14,442,000.....	11/21/2019
00-1103083.....		ZEELAND.....	MI.....		10/30/2019.....	4.75.....	870,305.....						4,391,000.....	10/23/2019
00-1103085.....		TAMPA.....	FL.....		10/17/2019.....	3.27.....	30,166,961.....						44,641,000.....	10/08/2019
00-1103086.....		TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....	3.66.....	11,081,379.....						19,225,909.....	11/26/2019
00-1103090.....		DENVER.....	CO.....		01/22/2020.....	3.15.....	14,900,000.....						24,185,273.....	01/16/2020
00-1103092.....		DENVER.....	CO.....		12/23/2019.....	3.25.....	50,000,000.....						84,250,000.....	11/22/2019
00-1103094.....		EL SEGUNDO.....	CA.....		01/13/2020.....	3.20.....	8,400,000.....						14,066,866.....	01/09/2020
00-1103095.....		CERRITOS.....	CA.....		01/29/2020.....	4.25.....	6,624,370.....						22,503,000.....	12/17/2019
00-1103097.....		JACKSONVILLE.....	FL.....		12/03/2019.....	3.32.....	20,000,000.....						27,227,143.....	11/18/2019
00-1103100.....		NEWPORT NEWS.....	VA.....		11/21/2019.....	3.29.....	13,721,587.....						19,408,500.....	11/18/2019
00-1103108.....		PHILADELPHIA.....	PA.....		02/14/2020.....	3.55.....	13,769,076.....						19,872,433.....	02/13/2020
00-1103110.....		CHERRY HILL.....	NJ.....		10/05/2020.....	3.63.....	9,780,348.....						13,586,256.....	03/18/2020
00-1103112.....		NEW YORK.....	NY.....		01/30/2020.....	3.45.....	24,099,959.....						38,600,596.....	01/17/2020
00-1103115.....		PHOENIX.....	AZ.....		01/15/2020.....	3.33.....	16,625,000.....						25,077,597.....	12/11/2019
00-1103120.....		PLEASANT PRAIRIE.....	WI.....		03/23/2020.....	3.25.....	5,775,000.....						9,455,205.....	03/03/2020
00-1103124.....		WALNUT CREEK.....	CA.....		03/04/2020.....	3.50.....	20,000,000.....						31,676,000.....	02/18/2020
00-1103125.....		CHARLOTTE.....	NC.....		03/04/2020.....	4.45.....	19,205,857.....						101,939,000.....	02/28/2020
00-1103126.....		BRISBANE.....	CA.....		06/25/2020.....	3.55.....	10,000,000.....						21,464,000.....	06/18/2020
00-1103127.....		ATLANTA.....	GA.....		02/13/2020.....	3.27.....	19,000,000.....						30,545,294.....	02/06/2020
00-1103128.....		CARY.....	NC.....		03/11/2020.....	3.19.....	6,314,769.....						9,106,320.....	03/06/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103129.....		OVERLAND PARK.....	KS.....		02/13/2020.....	3.14.....	20,000,000.....						26,711,250.....	02/06/2020
00-1103133.....		WEST CHESTER.....	PA.....		03/18/2020.....	5.00.....	4,857,536.....						57,351,000.....	03/16/2020
00-1103134.....		BOULDER.....	CO.....		05/05/2020.....	3.25.....	26,700,000.....						52,800,000.....	03/25/2020
00-1103138.....		OGDEN.....	UT.....		04/29/2020.....	3.50.....	6,915,747.....						14,305,000.....	04/01/2020
00-1103139.....		HUNTINGTON.....	NY.....		05/01/2020.....	3.15.....	7,739,704.....						11,835,000.....	04/30/2020
00-1103141.....		CHARLOTTE.....	NC.....		04/28/2020.....	3.10.....	26,360,000.....						40,632,000.....	04/17/2020
00-1103142.....		SACRAMENTO.....	CA.....		03/31/2020.....	4.10.....	10,000,000.....						50,830,833.....	03/30/2020
00-1103147.....		POOLER.....	GA.....		11/24/2020.....	3.10.....	11,559,934.....						17,809,000.....	10/12/2020
00-1103151.....		BIRMINGHAM.....	AL.....		05/28/2020.....	2.95.....	26,040,000.....						41,456,000.....	05/22/2020
00-1103152.....		WINSTON-SALEM.....	NC.....		04/23/2020.....	2.85.....	9,360,000.....						16,547,000.....	04/21/2020
00-1103153.....		PORT ST LUCIE.....	FL.....		06/18/2020.....	3.25.....	1,991,875.....						4,690,000.....	06/11/2020
00-1103155.....		MIDLOTHIAN.....	VA.....		05/21/2020.....	2.95.....	27,600,000.....						44,969,000.....	05/14/2020
00-1103156.....		DENVER.....	CO.....		05/21/2020.....	2.95.....	17,000,000.....						22,913,000.....	05/18/2020
00-1103157.....		AVENTURA.....	FL.....		05/08/2020.....	2.75.....	15,000,000.....						26,236,714.....	04/24/2020
00-1103158.....		CHICAGO.....	IL.....		05/29/2020.....	3.25.....	20,000,000.....						29,317,647.....	05/05/2020
00-1103159.....		WESLEY CHAPEL.....	FL.....		04/23/2020.....	2.90.....	50,237,284.....						71,132,000.....	04/09/2020
00-1103160.....		WEST SACRAMENTO.....	CA.....		05/27/2020.....	3.40.....	9,219,451.....						13,705,821.....	05/13/2020
00-1103161.....		GREENWICH.....	CT.....		05/27/2020.....	3.25.....	19,000,000.....						26,551,000.....	05/21/2020
00-1103168.....		SCOTTSDALE.....	AZ.....		06/15/2020.....	3.75.....	21,178,956.....						35,994,000.....	05/27/2020
00-1103169.....		TINLEY PARK.....	IL.....		05/29/2020.....	3.50.....	26,000,000.....						40,310,000.....	05/28/2020
00-1103171.....		COLUMBUS.....	OH.....		07/23/2020.....	3.85.....	8,400,000.....						11,436,000.....	07/14/2020
00-1103173.....		AVENTURA.....	FL.....		07/01/2020.....	3.35.....	7,000,000.....						37,371,000.....	06/18/2020
00-1103174.....		ALPHARETTA.....	GA.....		06/30/2020.....	3.70.....	12,789,157.....						19,517,000.....	06/26/2020
00-1103176.....		NORWOOD.....	OH.....		07/01/2020.....	4.25.....	41,835,329.....						67,533,037.....	06/29/2020
00-1103177.....		CINCINNATI.....	OH.....		07/01/2020.....	4.25.....	17,862,275.....						30,633,897.....	06/29/2020
00-1103179.....		FAYETTEVILLE.....	GA.....		08/20/2020.....	3.07.....	5,200,000.....						8,416,353.....	08/11/2020
00-1103180.....		MELVILLE.....	NY.....		09/01/2020.....	3.59.....	13,120,983.....						19,419,000.....	08/04/2020
00-1103182.....		NATIONAL CITY.....	CA.....		09/18/2020.....	3.23.....	7,425,000.....						11,563,000.....	09/04/2020
00-1103183.....		JURUPA VALLEY.....	CA.....		08/31/2020.....	3.18.....	5,847,454.....						8,006,000.....	08/19/2020
00-1103186.....		ST LOUIS.....	MO.....		09/02/2020.....	2.97.....	10,000,000.....						14,925,333.....	08/31/2020
00-1103187.....		LOUISVILLE.....	KY.....		11/23/2020.....	3.24.....	16,530,265.....						24,644,104.....	10/23/2020
00-1103188.....		SUFFOLK.....	VA.....		09/01/2020.....	2.70.....	26,000,000.....						36,603,470.....	08/19/2020
00-1103192.....		ROCKVILLE.....	MD.....		08/26/2021.....	3.79.....	8,059,157.....						24,394,000.....	08/17/2021
00-1103193.....		CHARLOTTE.....	NC.....		09/28/2020.....	2.50.....	17,000,000.....						25,504,080.....	09/18/2020
00-1103194.....		HIGH POINT.....	NC.....		10/15/2020.....	2.91.....	22,500,000.....						35,172,692.....	10/13/2020
00-1103199.....		HUNTSVILLE.....	AL.....		11/23/2020.....	3.17.....	15,573,486.....						25,014,000.....	11/17/2020
00-1103200.....		MOUNT PLEASANT.....	SC.....		12/15/2020.....	2.82.....	29,000,000.....						40,757,641.....	11/18/2020
00-1103201.....		SHOREWOOD HILLS.....	WI.....		12/09/2020.....	2.98.....	22,338,217.....						36,206,083.....	11/24/2020
00-1103204.....		NORFOLK.....	VA.....		12/01/2020.....	3.06.....	20,000,000.....						28,125,824.....	11/03/2020
00-1103205.....		OFALLON.....	MO.....		11/03/2020.....	2.59.....	23,100,000.....						34,132,000.....	10/26/2020
00-1103206.....		WEST COLUMBIA.....	SC.....		12/10/2020.....	3.39.....	10,200,758.....						14,970,000.....	11/23/2020
00-1103208.....		LOS ANGELES.....	CA.....		12/10/2020.....	3.09.....	7,813,000.....						12,058,462.....	11/30/2020
00-1103209.....		HOUSTON.....	TX.....		12/09/2020.....	2.99.....	13,200,000.....						20,376,000.....	12/05/2020
00-1103211.....		CINCINNATI.....	OH.....		12/16/2020.....	3.31.....	2,928,178.....						32,381,000.....	12/03/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103213.....		AURORA.....	CO.....		12/03/2020.....	2.75.....	8,800,000.....						12,931,000.....	11/23/2020
00-1103218.....		BOSTON.....	MA.....		03/11/2021.....	3.58.....	7,500,000.....						11,989,000.....	02/22/2021
00-1103220.....		CHAPEL HILL.....	NC.....		12/15/2020.....	4.00.....	8,800,000.....						87,538,000.....	12/10/2020
00-1103226.....		GREENFIELD.....	WI.....		02/18/2021.....	3.27.....	5,882,150.....						9,579,560.....	01/21/2021
00-1103227.....		SCOTTSDALE.....	AZ.....		03/01/2021.....	3.10.....	8,000,000.....						12,502,667.....	02/22/2021
00-1103229.....		CHARLOTTE.....	NC.....		02/05/2021.....	2.63.....	6,800,000.....						9,439,857.....	01/14/2021
00-1103231.....		FAIRFIELD.....	NJ.....		02/12/2021.....	2.67.....	9,835,174.....						17,894,839.....	02/05/2021
00-1103233.....		PLANO.....	TX.....		03/05/2021.....	2.61.....	10,000,000.....						14,448,523.....	02/22/2021
00-1103234.....		ARDMORE.....	PA.....		04/02/2021.....	3.32.....	20,000,000.....						29,056,154.....	03/03/2021
00-1103235.....		SAN DIEGO.....	CA.....		03/31/2021.....	3.06.....	18,000,000.....						36,769,500.....	03/25/2021
00-1103236.....		WESTWOOD.....	NJ.....		03/08/2021.....	3.39.....	4,029,692.....						6,773,000.....	02/24/2021
00-1103237.....		ORANGE.....	CA.....		03/30/2021.....	3.30.....	7,100,000.....						13,922,000.....	03/08/2021
00-1103238.....		LADY LAKE.....	FL.....		03/03/2021.....	3.80.....	8,000,000.....						46,747,000.....	02/22/2021
00-1103239.....		GILBERT.....	AZ.....		08/25/2021.....	3.34.....	27,000,000.....						37,541,311.....	06/09/2021
00-1103243.....		GROVEPORT.....	OH.....		04/22/2021.....	2.95.....	4,600,000.....						6,506,632.....	04/13/2021
00-1103244.....		ROCKVILLE.....	MD.....		05/19/2021.....	3.54.....	3,242,750.....						14,360,000.....	05/17/2021
00-1103245.....		LADSON.....	SC.....		04/08/2021.....	2.82.....	10,000,000.....						13,783,478.....	04/01/2021
00-1103246.....		SANTEE.....	CA.....		05/07/2021.....	3.32.....	27,500,000.....						41,759,000.....	04/14/2021
00-1103247.....		CHINO.....	CA.....		05/04/2021.....	3.18.....	6,100,000.....						10,267,000.....	04/16/2021
00-1103249.....		RANCHO CUCAMONGA.....	CA.....		05/04/2021.....	3.04.....	3,000,000.....						4,439,483.....	04/16/2021
00-1103250.....		BURLINGTON TOWNSHIP.....	NJ.....		06/03/2021.....	3.65.....	13,000,000.....						24,522,000.....	05/20/2021
00-1103257.....		MYRTLE BEACH.....	SC.....		04/30/2021.....	3.33.....	2,000,000.....						2,798,873.....	04/16/2021
00-1103260.....		HUNTINGTON BEACH.....	CA.....		05/18/2021.....	2.70.....	11,127,409.....						15,390,000.....	05/04/2021
00-1103265.....		CAPE CORAL.....	FL.....		08/12/2021.....	3.26.....	7,202,853.....						12,403,000.....	07/19/2021
00-1103270.....		ORLANDO.....	FL.....		05/27/2021.....	3.08.....	7,000,000.....						11,184,552.....	05/17/2021
00-1103272.....		KIRKLAND.....	WA.....		04/29/2021.....	2.92.....	12,000,000.....						17,921,600.....	04/21/2021
00-1103275.....		BRISTOL.....	TN.....		06/24/2021.....	3.31.....	8,926,392.....						12,770,308.....	06/02/2021
00-1103277.....		SAN FERNANDO.....	CA.....		08/10/2021.....	3.51.....	7,500,000.....						11,501,250.....	08/04/2021
00-1103278.....		JEFFERSONVILLE.....	IN.....		08/26/2021.....	3.35.....	2,973,546.....						4,441,333.....	08/10/2021
00-1103280.....		CHINO.....	CA.....		06/10/2021.....	3.04.....	12,000,000.....						21,126,000.....	05/25/2021
00-1103282.....		LEHI.....	UT.....		06/03/2021.....	3.13.....	5,439,137.....						7,428,224.....	06/01/2021
00-1103290.....		APPLY VALLEY.....	MN.....		08/31/2021.....	2.81.....	7,200,000.....						9,760,000.....	08/19/2021
00-1103292.....		AUBURN HILLS.....	MI.....		06/29/2021.....	4.17.....	4,000,000.....						20,137,500.....	06/24/2021
00-1103293.....		FARMINGTON HILLS.....	MI.....		07/21/2021.....	4.31.....	4,000,000.....						24,926,000.....	07/11/2021
00-1103298.....		KENTWOOD.....	MI.....		07/29/2021.....	2.82.....	15,000,000.....						23,166,000.....	07/15/2021
00-1103299.....		LEANDER.....	TX.....		06/30/2021.....	3.07.....	10,000,000.....						16,705,556.....	06/17/2021
00-1103300.....		FAIRHOPE.....	AL.....		07/09/2021.....	3.08.....	17,000,000.....						24,358,511.....	07/01/2021
00-1103301.....		MESA.....	AZ.....		08/05/2021.....	3.42.....	7,938,744.....						11,404,235.....	07/16/2021
00-1103302.....		AUSTIN.....	TX.....		07/21/2021.....	2.87.....	9,929,564.....						17,837,000.....	07/06/2021
00-1103304.....		DRAPER.....	UT.....		09/03/2021.....	3.09.....	8,969,546.....						12,694,154.....	09/01/2021
00-1103306.....		DELANCO.....	NJ.....		09/01/2021.....	2.89.....	12,434,269.....						20,262,000.....	08/16/2021
00-1103307.....		VANCOUVER.....	WA.....		07/16/2021.....	3.18.....	7,150,000.....						9,660,000.....	07/13/2021
00-1103309.....		SEATTLE.....	WA.....		08/12/2021.....	3.30.....	6,000,000.....						9,426,226.....	07/28/2021
00-1103311.....		SEATTLE.....	WA.....		08/24/2021.....	3.20.....	15,000,000.....						22,204,200.....	07/28/2021

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103313.....		NASHVILLE.....	TN.....		09/01/2021..	3.16	22,884,502						31,494,138	08/30/2021
00-1103315.....		ROSEVILLE.....	MN.....		08/31/2021..	2.81	8,260,000						11,300,000	08/19/2021
00-1103317.....		HODGKINS.....	IL.....		12/17/2021..	2.74	27,350,000						49,685,000	10/18/2021
00-1103329.....		AUSTIN.....	TX.....		09/07/2021..	3.19	10,000,000						15,392,444	08/23/2021
00-1103330.....		MINNETONKA.....	MN.....		09/15/2021..	2.99	17,000,000						24,697,784	09/07/2021
00-1103331.....		NORTH RICHLAND HILLS.....	TX.....		08/10/2021..	2.41	10,000,000						13,972,174	08/04/2021
00-1103333.....		NAPLES.....	FL.....		09/22/2021..	2.84	23,000,000						38,829,750	08/23/2021
00-1103335.....		CINCINNATI.....	OH.....		11/23/2021..	3.17	7,700,000						11,847,000	11/18/2021
00-1103336.....		CINCINNATI.....	OH.....		11/23/2021..	3.17	6,100,000						9,538,000	11/18/2021
00-1103337.....		CINCINNATI.....	OH.....		11/23/2021..	3.17	15,000,000						22,583,019	11/15/2021
00-1103339.....		DES MOINES.....	IA.....		08/31/2021..	3.20	9,950,127						14,543,519	08/19/2021
00-1103340.....		GARDEN CITY.....	NY.....		11/19/2021..	3.00	14,000,000						22,169,724	11/17/2021
00-1103341.....		GARDEN CITY.....	NY.....		11/19/2021..	2.90	11,000,000						21,767,000	11/17/2021
00-1103342.....		ORLANDO.....	FL.....		09/09/2021..	2.90	15,503,807						27,744,000	09/01/2021
00-1103344.....		FORT COLLINS.....	CO.....		10/07/2021..	2.72	35,000,000						56,875,673	09/22/2021
00-1103346.....		GRAND RAPIDS.....	MI.....		10/06/2021..	3.50	7,486,950						12,156,000	09/14/2021
00-1103352.....		HOUSTON.....	TX.....		09/16/2021..	2.79	15,000,000						20,680,130	09/07/2021
00-1103353.....		BOISE.....	ID.....		10/28/2021..	2.79	10,725,182						19,881,000	10/19/2021
00-1103355.....		HAPPY VALLEY.....	OR.....		10/19/2021..	2.82	16,400,000						21,987,803	09/27/2021
00-1103359.....		PORT JEFFERSON.....	NY.....		12/02/2021..	2.68	10,000,000						17,038,235	11/22/2021
00-1103361.....		MEMPHIS.....	TN.....		11/04/2021..	2.67	20,000,000						27,849,677	11/02/2021
00-1103362.....		ROBBINSDALE.....	MN.....		12/16/2021..	2.81	12,000,000						18,281,400	11/04/2021
00-1103367.....		MULTIPLE.....	PA.....		12/20/2021..	2.99	55,000,000						77,752,786	12/07/2021
00-1103374.....		WASHINGTON.....	DC.....		12/17/2021..	2.99	12,000,000						21,519,273	12/15/2021
00-1103377.....		LINCOLN.....	NE.....		11/30/2021..	3.03	12,800,000						17,786,386	11/16/2021
00-1103378.....		OWATANNA.....	MN.....		11/02/2021..	3.06	6,500,000						11,104,261	10/28/2021
00-1103380.....		BOONE.....	NC.....		12/13/2021..	2.95	20,950,000						33,550,696	12/03/2021
00-1103382.....		CHANDLER.....	AZ.....		12/15/2021..	3.02	21,000,000						31,202,376	12/13/2021
00-1103384.....		CORONA.....	CA.....		12/16/2021..	3.18	24,700,000						32,985,533	12/03/2021
00-1103386.....		WINTER GARDEN.....	FL.....		11/23/2021..	2.74	25,000,000						39,010,915	11/20/2021
00-1103389.....		ATLANTA.....	GA.....		11/30/2021..	2.85	21,700,000						32,716,213	11/20/2021
00-1103390.....		ATLANTA.....	GA.....		11/30/2021..	2.85	20,000,000						29,602,681	11/20/2021
00-1103392.....		SAN ANTONIO.....	TX.....		12/16/2021..	2.66	10,000,000						13,602,791	12/08/2021
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							7,273,559,051	0	0	0	898,482	0	12,882,273,961	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000065.....		DALLAS.....	TX.....		12/20/2017..	11.00	13,564,997				1,406,919		55,477,941	09/12/2017
99-0000074.....		SACRAMENTO.....	CA.....		03/05/2019..	10.25	10,551,918				1,023,841		55,100,000	02/15/2019
99-0000075.....		MIAMI.....	FL.....		07/31/2019..	10.00	10,774,380				1,021,277		62,100,001	05/13/2019
99-0000080.....		MORRISTOWN.....	NJ.....		12/10/2021..	6.00	3,054,627						38,500,000	02/27/2020
99-0000084.....		MIAMI.....	FL.....		09/09/2020..	10.50	9,085,800				662,800		73,300,000	09/08/2020
99-0000085.....		DANIA BEACH.....	FL.....		02/11/2021..	10.50	8,651,762				124,598		104,500,000	06/12/2020
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							55,683,484	0	0	0	4,239,435	0	388,977,942	XXX
0899999. Total - Mortgages in Good Standing.....							7,329,242,535	0	0	0	5,137,918	0	13,271,251,904	XXX
3399999. Totals.....							7,329,242,535	0	0	0	5,137,918	0	13,271,251,904	XXX

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103185.....	COLUMBUS.....	OH.....	S.....	10/29/2020.....	3.50.....	.....	2,666,667.....	16,621,824.....
00-1103192.....	ROCKVILLE.....	MD.....		08/26/2021.....	3.79.....	8,100,000.....		24,394,000.....
00-1103198.....	LELAND.....	NC.....		03/11/2021.....	3.19.....	12,000,000.....		16,534,390.....
00-1103218.....	BOSTON.....	MA.....		03/11/2021.....	3.58.....	7,500,000.....		11,989,000.....
00-1103226.....	GREENFIELD.....	WI.....		02/18/2021.....	3.27.....	6,000,000.....		9,579,560.....
00-1103227.....	SCOTTSDALE.....	AZ.....		03/01/2021.....	3.10.....	8,000,000.....		12,502,667.....
00-1103229.....	CHARLOTTE.....	NC.....		02/05/2021.....	2.63.....	6,800,000.....		9,439,857.....
00-1103231.....	FAIRFIELD.....	NJ.....		02/12/2021.....	2.67.....	10,000,000.....		17,894,839.....
00-1103233.....	PLANO.....	TX.....		03/05/2021.....	2.61.....	10,000,000.....		14,448,523.....
00-1103234.....	ARDMORE.....	PA.....		04/02/2021.....	3.32.....	20,000,000.....		29,056,154.....
00-1103235.....	SAN DIEGO.....	CA.....		03/31/2021.....	3.06.....	18,000,000.....		36,769,500.....
00-1103236.....	WESTWOOD.....	NJ.....		03/08/2021.....	3.39.....	4,100,000.....		6,773,000.....
00-1103237.....	ORANGE.....	CA.....		03/30/2021.....	3.30.....	7,100,000.....		13,922,000.....
00-1103238.....	LADY LAKE.....	FL.....		03/03/2021.....	3.80.....	8,000,000.....		46,747,000.....
00-1103239.....	GILBERT.....	AZ.....		08/25/2021.....	3.34.....	27,000,000.....		37,541,311.....
00-1103243.....	GROVEPORT.....	OH.....		04/22/2021.....	2.95.....	4,600,000.....		6,506,632.....
00-1103244.....	ROCKVILLE.....	MD.....		05/19/2021.....	3.54.....	3,300,000.....		14,360,000.....
00-1103245.....	LADSON.....	SC.....		04/08/2021.....	2.82.....	10,000,000.....		13,783,478.....
00-1103246.....	SANTEE.....	CA.....		05/07/2021.....	3.32.....	27,500,000.....		41,759,000.....
00-1103247.....	CHINO.....	CA.....		05/04/2021.....	3.18.....	6,100,000.....		10,267,000.....
00-1103249.....	RANCHO CUCAMONGA.....	CA.....		05/04/2021.....	3.04.....	3,000,000.....		4,439,483.....
00-1103250.....	BURLINGTON TOWNSHIP.....	NJ.....		06/03/2021.....	3.65.....	13,000,000.....		24,522,000.....
00-1103257.....	MYRTLE BEACH.....	SC.....		04/30/2021.....	3.33.....	2,000,000.....		2,798,873.....
00-1103260.....	HUNTINGTON BEACH.....	CA.....		05/18/2021.....	2.70.....	11,250,000.....		15,390,000.....
00-1103265.....	CAPE CORAL.....	FL.....		08/12/2021.....	3.26.....	7,250,000.....		12,403,000.....
00-1103270.....	ORLANDO.....	FL.....		05/27/2021.....	3.08.....	7,000,000.....		11,184,552.....
00-1103272.....	KIRKLAND.....	WA.....		04/29/2021.....	2.92.....	12,000,000.....		17,921,600.....
00-1103275.....	BRISTOL.....	TN.....		06/24/2021.....	3.31.....	9,000,000.....		12,770,308.....
00-1103277.....	SAN FERNANDO.....	CA.....		08/10/2021.....	3.51.....	7,500,000.....		11,501,250.....
00-1103278.....	JEFFERSONVILLE.....	IN.....		08/26/2021.....	3.35.....	3,000,000.....		4,441,333.....
00-1103280.....	CHINO.....	CA.....		06/10/2021.....	3.04.....	12,000,000.....		21,126,000.....
00-1103282.....	LEHI.....	UT.....		06/03/2021.....	3.13.....	5,500,000.....		7,428,224.....
00-1103290.....	APPLY VALLEY.....	MN.....		08/31/2021.....	2.81.....	7,200,000.....		9,760,000.....
00-1103292.....	AUBURN HILLS.....	MI.....		06/29/2021.....	4.17.....	4,000,000.....		20,137,500.....
00-1103293.....	FARMINGTON HILLS.....	MI.....		07/21/2021.....	4.31.....	4,000,000.....		24,926,000.....
00-1103298.....	KENTWOOD.....	MI.....		07/29/2021.....	2.82.....	15,000,000.....		23,166,000.....
00-1103299.....	LEANDER.....	TX.....		06/30/2021.....	3.07.....	10,000,000.....		16,705,556.....
00-1103300.....	FAIRHOPE.....	AL.....		07/09/2021.....	3.08.....	17,000,000.....		24,358,511.....
00-1103301.....	MESA.....	AZ.....		08/05/2021.....	3.42.....	13,000,000.....		11,404,235.....
00-1103302.....	AUSTIN.....	TX.....		07/21/2021.....	2.87.....	10,000,000.....		17,837,000.....
00-1103304.....	DRAPER.....	UT.....		09/03/2021.....	3.09.....	9,000,000.....		12,694,154.....
00-1103306.....	DELANCO.....	NJ.....		09/01/2021.....	2.89.....	12,500,000.....		20,262,000.....
00-1103307.....	VANCOUVER.....	WA.....		07/16/2021.....	3.18.....	7,150,000.....		9,660,000.....
00-1103309.....	SEATTLE.....	WA.....		08/12/2021.....	3.30.....	14,000,000.....		9,426,226.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103311.....	SEATTLE.....	WA.....		08/24/2021.....	3.20.....	15,000,000.....		22,204,200.....
00-1103313.....	NASHVILLE.....	TN.....		09/01/2021.....	3.16.....	23,000,000.....		31,494,138.....
00-1103315.....	ROSEVILLE.....	MN.....		08/31/2021.....	2.81.....	8,260,000.....		11,300,000.....
00-1103317.....	HODGKINS.....	IL.....		12/17/2021.....	2.74.....	27,350,000.....		49,685,000.....
00-1103329.....	AUSTIN.....	TX.....		09/07/2021.....	3.19.....	10,000,000.....		15,392,444.....
00-1103330.....	MINNETONKA.....	MN.....		09/15/2021.....	2.99.....	17,000,000.....		24,697,784.....
00-1103331.....	NORTH RICHLAND HILLS.....	TX.....		08/10/2021.....	2.41.....	10,000,000.....		13,972,174.....
00-1103333.....	NAPLES.....	FL.....		09/22/2021.....	2.84.....	23,000,000.....		38,829,750.....
00-1103335.....	CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	7,700,000.....		11,847,000.....
00-1103336.....	CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	6,100,000.....		9,538,000.....
00-1103337.....	CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	15,000,000.....		22,583,019.....
00-1103339.....	DES MOINES.....	IA.....		08/31/2021.....	3.20.....	10,000,000.....		14,543,519.....
00-1103340.....	GARDEN CITY.....	NY.....		11/19/2021.....	3.00.....	14,000,000.....		22,169,724.....
00-1103341.....	GARDEN CITY.....	NY.....		11/19/2021.....	2.90.....	11,000,000.....		21,767,000.....
00-1103342.....	ORLANDO.....	FL.....		09/09/2021.....	2.90.....	15,600,000.....		27,744,000.....
00-1103344.....	FORT COLLINS.....	CO.....		10/07/2021.....	2.72.....	35,000,000.....		56,875,673.....
00-1103346.....	GRAND RAPIDS.....	MI.....		10/06/2021.....	3.50.....	7,500,000.....		12,156,000.....
00-1103352.....	HOUSTON.....	TX.....		09/16/2021.....	2.79.....	15,000,000.....		20,680,130.....
00-1103353.....	BOISE.....	ID.....		10/28/2021.....	2.79.....	10,750,000.....		19,881,000.....
00-1103355.....	HAPPY VALLEY.....	OR.....		10/19/2021.....	2.82.....	16,400,000.....		21,987,803.....
00-1103359.....	PORT JEFFERSON.....	NY.....		12/02/2021.....	2.68.....	10,000,000.....		17,038,235.....
00-1103361.....	MEMPHIS.....	TN.....		11/04/2021.....	2.67.....	20,000,000.....		27,849,677.....
00-1103362.....	ROBBINSDALE.....	MN.....		12/16/2021.....	2.81.....	12,000,000.....		18,281,400.....
00-1103367.....	MULTIPLE.....	PA.....		12/20/2021.....	2.99.....	55,000,000.....		77,752,786.....
00-1103374.....	WASHINGTON.....	DC.....		12/17/2021.....	2.99.....	12,000,000.....		21,519,273.....
00-1103377.....	LINCOLN.....	NE.....		11/30/2021.....	3.03.....	12,800,000.....		17,786,386.....
00-1103378.....	OWATANNA.....	MN.....		11/02/2021.....	3.06.....	11,500,000.....		11,104,261.....
00-1103380.....	BOONE.....	NC.....		12/13/2021.....	2.95.....	20,950,000.....		33,550,696.....
00-1103382.....	CHANDLER.....	AZ.....		12/15/2021.....	3.02.....	21,000,000.....		31,202,376.....
00-1103384.....	CORONA.....	CA.....		12/16/2021.....	3.18.....	24,700,000.....		32,985,533.....
00-1103386.....	WINTER GARDEN.....	FL.....		11/23/2021.....	2.74.....	25,000,000.....		39,010,915.....
00-1103389.....	ATLANTA.....	GA.....		11/30/2021.....	2.85.....	21,700,000.....		32,716,213.....
00-1103390.....	ATLANTA.....	GA.....		11/30/2021.....	2.85.....	20,000,000.....		29,602,681.....
00-1103392.....	SAN ANTONIO.....	TX.....		12/16/2021.....	2.66.....	10,000,000.....		13,602,791.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						993,760,000.....	2,666,667.....	1,610,505,121.....
Mortgages in Good Standing - Mezzanine Loans								
99-0000080.....	MORRISTOWN.....	NJ.....		12/10/2021.....	6.00.....	3,054,627.....		38,500,000.....
99-0000084.....	MIAMI.....	FL.....		09/09/2020.....	10.50.....		8,423,000.....	73,300,000.....
99-0000085.....	DANIA BEACH.....	FL.....		02/11/2021.....	10.50.....	0.....	8,527,164.....	104,500,000.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						3,054,627.....	16,950,164.....	216,300,000.....
0899999. Total - Mortgages in Good Standing.....						996,814,627.....	19,616,830.....	1,826,805,121.....
3399999. Totals.....						996,814,627.....	19,616,830.....	1,826,805,121.....

E05.1

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1001237.....	DALLAS.....	TX.....	.....	08/13/2015.	05/18/2021.	1,036,088	.....	.....	.....	.....	.....0	.....	.....1,036,088	1,036,088	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004.	10/08/2021.	74,940	.....	.....	.....	.....	.....0	.....	.....74,940	74,940	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	05/24/2016.	02/25/2021.	95,621	.....	.....	.....	.....	.....0	.....	.....95,621	95,621	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007.	02/12/2021.	1,884,157	.....	.....	.....	.....	.....0	.....	.....1,884,157	1,884,157	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	08/13/2015.	03/02/2021.	1,589,646	.....	.....	.....	.....	.....0	.....	.....1,589,646	1,589,646	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	06/14/2013.	08/05/2021.	8,308,660	.....	.....	.....	.....	.....0	.....	.....8,308,660	8,308,660	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012.	05/27/2021.	16,723,521	.....	.....	.....	.....	.....0	.....	.....16,723,521	16,723,521	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013.	10/29/2021.	10,747,524	.....	.....	.....	.....	.....0	.....	.....10,747,524	10,747,524	.....	.....	.....0
00-1102095.....	COLUMBIA.....	MO.....	.....	11/27/2013.	05/21/2021.	7,500,000	.....	.....	.....	.....	.....0	.....	.....7,500,000	7,500,000	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013.	12/23/2021.	10,000,411	.....	.....	.....	.....	.....0	.....	.....10,000,411	10,000,411	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014.	08/17/2021.	1,840,221	.....	.....	.....	.....	.....0	.....	.....1,840,221	1,840,221	.....	.....	.....0
00-1102182.....	VISTA.....	CA.....	.....	06/26/2014.	08/30/2021.	29,000,000	.....	.....	.....	.....	.....0	.....	.....29,000,000	29,000,000	.....	.....	.....0
00-1102216.....	BELLEVUE.....	WA.....	.....	10/16/2014.	06/01/2021.	8,914,682	.....	.....	.....	.....	.....0	.....	.....8,914,682	8,914,682	.....	.....	.....0
00-1102289.....	SCOTTSDALE.....	AZ.....	.....	04/29/2015.	03/01/2021.	9,504,891	.....	.....	.....	.....	.....0	.....	.....9,504,891	9,504,891	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015.	08/26/2021.	4,466,445	.....	.....	.....	.....	.....0	.....	.....4,466,445	4,466,445	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015.	06/11/2021.	15,907,237	.....	.....	.....	.....	.....0	.....	.....15,907,237	15,907,237	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016.	02/02/2021.	4,393,215	.....	.....	.....	.....	.....0	.....	.....4,393,215	4,393,215	.....	.....	.....0
00-1102795.....	GREENVILLE.....	SC.....	.....	09/29/2017.	11/04/2021.	14,952,622	.....	.....	.....	.....	.....0	.....	.....14,952,622	14,952,622	.....	.....	.....0
00-1102850.....	FREMONT.....	CA.....	.....	02/09/2018.	07/27/2021.	16,500,000	.....	.....	.....	.....	.....0	.....	.....16,500,000	16,500,000	.....	.....	.....0
00-1102853.....	CHARLOTTE.....	NC.....	.....	01/31/2018.	02/05/2021.	10,380,000	.....	.....	.....	.....	.....0	.....	.....10,380,000	10,380,000	.....	.....	.....0
00-1102895.....	SUNNYVALE.....	CA.....	.....	07/16/2018.	07/01/2021.	25,000,000	.....	.....	.....	.....	.....0	.....	.....25,000,000	25,000,000	.....	.....	.....0
00-1103119.....	TUCSON.....	AZ.....	.....	01/30/2020.	10/04/2021.	5,000,000	.....	.....	.....	.....	.....0	.....	.....5,000,000	5,000,000	.....	.....	.....0
00-1103185.....	COLUMBUS.....	OH.....	S.....	10/29/2020.	08/31/2021.	5,333,333	.....	.....	.....	.....	.....0	.....	.....8,000,000	8,000,000	.....	.....	.....0
00-1103198.....	LELAND.....	NC.....	.....	03/11/2021.	12/17/2021.	.....	.....	.....	.....	.....	.....0	.....	.....12,000,000	12,000,000	.....	.....	.....0
99-0000073.....	CHARLOTTE.....	NC.....	.....	12/19/2019.	01/07/2021.	6,885,337	.....	.....	.....	.....	.....0	.....	.....6,885,337	6,885,337	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						216,038,551	0	0	0	0	0	0	230,705,218	230,705,218	0	0	0
Mortgages With Partial Repayments																	
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	01/30/2009.	.....	.....277,138	.....	.....	.....	.....	.....0	.....	.....148,007	148,007	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	01/30/2009.	.....	.....1,032,083	.....	.....	.....	.....	.....0	.....	.....275,835	275,835	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004.	.....	.....540,043	.....	.....	.....	.....	.....0	.....	.....45,366	45,366	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004.	.....	.....107,407	.....	.....	.....	.....	.....0	.....	.....9,023	9,023	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	08/18/2015.	.....	.....1,470,976	.....	.....	.....	.....	.....0	.....	.....289,786	289,786	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010.	.....	.....2,245,833	.....	.....	.....	.....	.....0	.....	.....232,842	232,842	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010.	.....	.....3,443,020	.....	.....	.....	.....	.....0	.....	.....631,943	631,943	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	06/14/2013.	.....	.....636,117	.....	.....	.....	.....	.....0	.....	.....51,614	51,614	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	06/14/2013.	.....	.....9,334,096	.....	.....	.....	.....	.....0	.....	.....183,371	183,371	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	06/14/2013.	.....	.....2,878,644	.....	.....	.....	.....	.....0	.....	.....113,937	113,937	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012.	.....	.....5,555,533	.....	.....	.....	.....	.....0	.....	.....879,407	879,407	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	06/14/2013.	.....	.....9,353,159	.....	.....	.....	.....	.....0	.....	.....353,675	353,675	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	06/14/2013.	.....	.....3,413,633	.....	.....	.....	.....	.....0	.....	.....136,021	136,021	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	06/14/2013.	.....	.....7,475,471	.....	.....	.....	.....	.....0	.....	.....490,985	490,985	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH....	.....	06/28/2013.	.....	.....11,635,479	.....	.....	.....	.....	.....0	.....	.....869,847	869,847	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102009.....	AVON.....	OH.....		08/22/2013.....		13,379,027.....					0.....		422,969.....	422,969.....			0.....
00-1102015.....	BOSTON.....	MA.....		07/30/2013.....		11,109,564.....					0.....		457,084.....	457,084.....			0.....
00-1102026.....	KNOXVILLE.....	TN.....		10/15/2013.....		4,263,413.....					0.....		244,704.....	244,704.....			0.....
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013.....		9,708,538.....					0.....		707,791.....	707,791.....			0.....
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013.....		8,799,860.....					0.....		281,567.....	281,567.....			0.....
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013.....		2,668,982.....					0.....		63,604.....	63,604.....			0.....
00-1102054.....	COLUMBUS.....	OH.....		05/14/2014.....		12,019,842.....					0.....		273,888.....	273,888.....			0.....
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013.....		5,463,651.....					0.....		122,247.....	122,247.....			0.....
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013.....		8,249,134.....					0.....		301,568.....	301,568.....			0.....
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014.....		13,748,738.....					0.....		329,152.....	329,152.....			0.....
00-1102157.....	EXTON.....	PA.....		05/07/2015.....		11,332,258.....					0.....		290,081.....	290,081.....			0.....
00-1102176.....	PORTLAND.....	OR.....		07/01/2014.....		11,272,738.....					0.....		659,901.....	659,901.....			0.....
00-1102210.....	COLUMBUS.....	OH.....		08/20/2015.....		11,515,259.....					0.....		262,992.....	262,992.....			0.....
00-1102219.....	NASHVILLE.....	TN.....		09/29/2014.....		4,792,454.....					0.....		163,509.....	163,509.....			0.....
00-1102234.....	SAN DIEGO.....	CA.....		09/17/2014.....		4,903,526.....					0.....		86,700.....	86,700.....			0.....
00-1102237.....	SHERIDAN.....	CO.....		10/07/2014.....		8,819,069.....					0.....		317,752.....	317,752.....			0.....
00-1102245.....	BEAVERTON.....	OR.....		10/16/2014.....		3,772,410.....					0.....		93,987.....	93,987.....			0.....
00-1102249.....	JERICO.....	NY.....		01/27/2015.....		10,586,641.....					0.....		272,269.....	272,269.....			0.....
00-1102254.....	LONGMONT.....	CO.....		11/06/2014.....		5,944,531.....					0.....		218,297.....	218,297.....			0.....
00-1102255.....	ZEELAND.....	MI.....		12/18/2014.....		2,090,471.....					0.....		189,640.....	189,640.....			0.....
00-1102264.....	CHARLOTTESVILLE.....	VA.....		01/12/2015.....		3,452,831.....					0.....		185,456.....	185,456.....			0.....
00-1102276.....	STRONGSVILLE.....	OH.....		12/23/2014.....		12,890,946.....					0.....		701,883.....	701,883.....			0.....
00-1102278.....	DENVER.....	CO.....		01/16/2015.....		5,057,174.....					0.....		183,452.....	183,452.....			0.....
00-1102280.....	BOULDER.....	CO.....		02/02/2015.....		8,020,821.....					0.....		290,973.....	290,973.....			0.....
00-1102281.....	GENEVA.....	IL.....		12/18/2014.....		14,025,726.....					0.....		336,292.....	336,292.....			0.....
00-1102303.....	HENDERSON.....	NV.....		01/29/2015.....		7,263,336.....					0.....		183,338.....	183,338.....			0.....
00-1102304.....	ORLANDO.....	FL.....		02/17/2015.....		13,121,344.....					0.....		338,254.....	338,254.....			0.....
00-1102305.....	SEATTLE.....	WA.....		03/10/2015.....		14,394,090.....					0.....		1,014,828.....	1,014,828.....			0.....
00-1102309.....	JACKSONVILLE.....	FL.....		01/29/2015.....		13,902,499.....					0.....		359,480.....	359,480.....			0.....
00-1102310.....	JACKSON HEIGHTS.....	NY.....		03/31/2015.....		17,779,088.....					0.....		641,747.....	641,747.....			0.....
00-1102317.....	FRISCO.....	TX.....		04/29/2015.....		12,663,777.....					0.....		240,561.....	240,561.....			0.....
00-1102319.....	BIRMINGHAM.....	AL.....		05/07/2015.....		11,647,969.....					0.....		593,910.....	593,910.....			0.....
00-1102331.....	FREMONT.....	CA.....		10/01/2015.....		3,703,354.....					0.....		315,200.....	315,200.....			0.....
00-1102333.....	NASHVILLE.....	TN.....		09/04/2015.....		11,994,278.....					0.....		430,645.....	430,645.....			0.....
00-1102335.....	SCOTTSDALE.....	AZ.....		03/31/2015.....		6,249,662.....					0.....		201,492.....	201,492.....			0.....
00-1102339.....	BURBANK.....	CA.....		11/12/2015.....		5,000,000.....					0.....		94,012.....	94,012.....			0.....
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.....		7,164,956.....					0.....		253,417.....	253,417.....			0.....
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....		04/16/2015.....		9,538,103.....					0.....		501,074.....	501,074.....			0.....
00-1102365.....	STRONGSVILLE.....	OH.....		05/14/2015.....		16,238,477.....					0.....		563,659.....	563,659.....			0.....
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015.....		7,129,198.....					0.....		180,814.....	180,814.....			0.....
00-1102368.....	TORRANCE.....	CA.....		10/23/2015.....		7,896,246.....					0.....		248,910.....	248,910.....			0.....
00-1102370.....	CHICAGO.....	IL.....		06/10/2015.....		11,363,859.....					0.....		402,023.....	402,023.....			0.....
00-1102371.....	NORTH LAS VEGAS.....	NV.....		05/20/2015.....		7,978,327.....					0.....		208,122.....	208,122.....			0.....

SCHEDULE B - PART 3

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

E06.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102380.....	SAN ANTONIO.....	TX.....		05/07/2015.....		15,753,708.....					0.....		320,123.....	320,123.....			0.....
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015.....		17,190,754.....					0.....		594,457.....	594,457.....			0.....
00-1102399.....	WEST FARGO.....	ND.....		09/11/2015.....		7,678,383.....					0.....		180,412.....	180,412.....			0.....
00-1102402.....	LEHI.....	UT.....		08/17/2015.....		3,575,933.....					0.....		306,484.....	306,484.....			0.....
00-1102405.....	MORRISVILLE.....	NC.....		10/01/2015.....		9,854,267.....					0.....		194,733.....	194,733.....			0.....
00-1102412.....	MADISON.....	WI.....		09/29/2015.....		7,519,161.....					0.....		181,405.....	181,405.....			0.....
00-1102413.....	KANSAS CITY.....	KS.....		08/27/2015.....		6,661,817.....					0.....		159,351.....	159,351.....			0.....
00-1102420.....	COLUMBUS.....	OH.....		11/19/2015.....		6,633,622.....					0.....		141,797.....	141,797.....			0.....
00-1102421.....	COLUMBUS.....	OH.....		11/19/2015.....		1,288,621.....					0.....		49,335.....	49,335.....			0.....
00-1102423.....	MOORE.....	OK.....		11/18/2015.....		17,953,049.....					0.....		377,724.....	377,724.....			0.....
00-1102425.....	DALLAS.....	TX.....		04/04/2016.....		11,765,587.....					0.....		228,271.....	228,271.....			0.....
00-1102426.....	DALLAS.....	TX.....		11/25/2015.....		13,998,013.....					0.....		281,346.....	281,346.....			0.....
00-1102427.....	FOLSOM.....	PA.....		10/23/2015.....		10,030,911.....					0.....		510,805.....	510,805.....			0.....
00-1102428.....	COLUMBUS.....	OH.....	S.....	11/05/2015.....		13,723,137.....					0.....		673,204.....	673,204.....			0.....
00-1102431.....	CHANDLER.....	AZ.....		09/30/2015.....		23,996,911.....					0.....		491,827.....	491,827.....			0.....
00-1102432.....	JURUPA VALLEY.....	CA.....		10/08/2015.....		32,551,159.....					0.....		598,234.....	598,234.....			0.....
00-1102434.....	VANCOUVER.....	WA.....		10/13/2015.....		16,576,992.....					0.....		558,736.....	558,736.....			0.....
00-1102435.....	AURORA.....	CO.....		10/09/2015.....		4,653,266.....					0.....		150,305.....	150,305.....			0.....
00-1102440.....	AMERICAN FORK.....	UT.....		10/08/2015.....		6,724,662.....					0.....		337,763.....	337,763.....			0.....
00-1102441.....	SOMERVILLE.....	MA.....		12/18/2015.....		14,976,960.....					0.....		456,141.....	456,141.....			0.....
00-1102442.....	SAN DIEGO.....	CA.....		10/19/2015.....		3,470,932.....					0.....		117,119.....	117,119.....			0.....
00-1102448.....	BELLINGHAM.....	MA.....		10/01/2015.....		11,082,619.....					0.....		325,234.....	325,234.....			0.....
00-1102449.....	SALEM.....	OR.....		03/07/2016.....		8,379,057.....					0.....		196,448.....	196,448.....			0.....
00-1102451.....	MADISON.....	WI.....		12/11/2015.....		10,393,909.....					0.....		227,028.....	227,028.....			0.....
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015.....		17,140,141.....					0.....		1,279,720.....	1,279,720.....			0.....
00-1102458.....	GARDEN GROVE.....	CA.....		12/08/2015.....		13,266,500.....					0.....		142,133.....	142,133.....			0.....
00-1102476.....	BOULDER.....	CO.....		02/08/2016.....		6,677,504.....					0.....		315,082.....	315,082.....			0.....
00-1102477.....	MILPITAS.....	CA.....		12/14/2015.....		18,793,103.....					0.....		45,265.....	45,265.....			0.....
00-1102478.....	MILPITAS.....	CA.....		12/14/2015.....		15,376,175.....					0.....		37,035.....	37,035.....			0.....
00-1102479.....	MURRAY.....	UT.....		12/10/2015.....		4,786,944.....					0.....		146,618.....	146,618.....			0.....
00-1102481.....	CABIN JOHN.....	MD.....		02/10/2016.....		9,142,449.....					0.....		350,103.....	350,103.....			0.....
00-1102488.....	MALDEN.....	MA.....		04/01/2016.....		35,361,622.....					0.....		863,708.....	863,708.....			0.....
00-1102489.....	ST CHARLES.....	MO.....		08/17/2016.....		13,695,962.....					0.....		335,676.....	335,676.....			0.....
00-1102490.....	LOUISVILLE.....	KY.....		03/09/2016.....		15,917,916.....					0.....		502,641.....	502,641.....			0.....
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016.....		10,544,788.....					0.....		339,685.....	339,685.....			0.....
00-1102493.....	RANCHO CUCAMONGA.....	CA.....		02/01/2016.....		5,502,499.....					0.....		258,513.....	258,513.....			0.....
00-1102504.....	PORTLAND.....	OR.....		01/20/2016.....		20,396,751.....					0.....		458,891.....	458,891.....			0.....
00-1102509.....	COVINGTON.....	KY.....		10/12/2018.....		7,529,900.....					0.....		136,326.....	136,326.....			0.....
00-1102510.....	RALEIGH.....	NC.....		01/28/2016.....		14,145,000.....					0.....		204,373.....	204,373.....			0.....
00-1102511.....	WINSTON-SALEM.....	NC.....		02/01/2016.....		20,921,827.....					0.....		802,946.....	802,946.....			0.....
00-1102513.....	OCEANSIDE.....	CA.....		03/28/2016.....		3,550,916.....					0.....		83,488.....	83,488.....			0.....
00-1102520.....	MCCANDLESS.....	PA.....		04/29/2016.....		67,141,263.....					0.....		1,587,570.....	1,587,570.....			0.....

SCHEDULE B - PART 3

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

E06.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102541.....	GARDEN GROVE.....	CA.....		03/29/2016.....		7,328,606.....					0.....		249,964.....	249,964.....			0.....
00-1102543.....	ROCHESTER.....	MN.....		04/05/2016.....		11,400,000.....					0.....		262,964.....	262,964.....			0.....
00-1102545.....	WESTERVILLE.....	OH.....		03/17/2016.....		6,768,758.....					0.....		152,264.....	152,264.....			0.....
00-1102551.....	BENTONVILLE.....	AR.....		04/21/2016.....		26,375,761.....					0.....		1,251,940.....	1,251,940.....			0.....
00-1102552.....	BOSTON.....	MA.....		04/05/2016.....		28,932,371.....					0.....		645,279.....	645,279.....			0.....
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016.....		4,971,428.....					0.....		162,719.....	162,719.....			0.....
00-1102557.....	ROWLAND HEIGHTS.....	CA.....		06/30/2016.....		23,438,001.....					0.....		575,204.....	575,204.....			0.....
00-1102559.....	ORANGE.....	CA.....		06/30/2016.....		2,594,109.....					0.....		63,663.....	63,663.....			0.....
00-1102560.....	ANAHEIM.....	CA.....		06/30/2016.....		5,370,260.....					0.....		131,794.....	131,794.....			0.....
00-1102562.....	WESTMINSTER.....	CA.....		06/30/2016.....		13,926,269.....					0.....		341,771.....	341,771.....			0.....
00-1102564.....	COSTA MESA.....	CA.....		06/30/2016.....		13,516,673.....					0.....		331,719.....	331,719.....			0.....
00-1102567.....	LAGUNA HILLS.....	CA.....		06/30/2016.....		7,190,687.....					0.....		176,470.....	176,470.....			0.....
00-1102570.....	EVERETT.....	WA.....		05/03/2016.....		15,954,947.....					0.....		507,780.....	507,780.....			0.....
00-1102572.....	SEATTLE.....	WA.....		08/29/2016.....		11,592,063.....					0.....		252,911.....	252,911.....			0.....
00-1102574.....	ATLANTA.....	GA.....		07/26/2016.....		17,806,420.....					0.....		355,193.....	355,193.....			0.....
00-1102599.....	OCONOMOWOC.....	WI.....		06/01/2016.....		7,711,715.....					0.....		192,347.....	192,347.....			0.....
00-1102612.....	EDISON.....	NJ.....		08/04/2016.....		13,077,294.....					0.....		626,524.....	626,524.....			0.....
00-1102614.....	ROGERS.....	AR.....		09/01/2016.....		20,999,893.....					0.....		988,286.....	988,286.....			0.....
00-1102617.....	CONCORD.....	NH.....		06/23/2016.....		11,496,107.....					0.....		275,803.....	275,803.....			0.....
00-1102619.....	MADISON.....	WI.....		08/10/2016.....		7,108,300.....					0.....		161,927.....	161,927.....			0.....
00-1102630.....	EVERETT.....	WA.....		09/15/2016.....		3,094,524.....					0.....		238,131.....	238,131.....			0.....
00-1102631.....	GASTONIA.....	NC.....		11/22/2016.....		6,903,013.....					0.....		213,148.....	213,148.....			0.....
00-1102634.....	WALKER.....	MI.....		04/05/2017.....		16,924,994.....					0.....		1,203,227.....	1,203,227.....			0.....
00-1102635.....	WESTPORT.....	CT.....		09/26/2016.....		13,447,023.....					0.....		328,438.....	328,438.....			0.....
00-1102636.....	OVIEDO.....	FL.....		08/08/2016.....		12,030,333.....					0.....		403,949.....	403,949.....			0.....
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016.....		8,580,458.....					0.....		288,111.....	288,111.....			0.....
00-1102643.....	HILLSBORO.....	OR.....		11/07/2016.....		9,803,087.....					0.....		325,501.....	325,501.....			0.....
00-1102648.....	COLUMBUS.....	OH.....		10/11/2016.....		10,578,172.....					0.....		212,531.....	212,531.....			0.....
00-1102649.....	BEXLEY.....	OH.....		11/23/2016.....		6,118,790.....					0.....		193,991.....	193,991.....			0.....
00-1102653.....	CERRITOS.....	CA.....		09/23/2016.....		6,201,788.....					0.....		205,946.....	205,946.....			0.....
00-1102655.....	MOUNTAIN VIEW.....	CA.....		11/14/2016.....		16,542,746.....					0.....		397,273.....	397,273.....			0.....
00-1102656.....	EL SEGUNDO.....	CA.....		12/15/2016.....		10,743,484.....					0.....		349,592.....	349,592.....			0.....
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017.....		11,238,567.....					0.....		339,472.....	339,472.....			0.....
00-1102665.....	GLASTONBURY.....	CT.....		10/20/2016.....		17,719,169.....					0.....		424,017.....	424,017.....			0.....
00-1102672.....	AMERICAN CANYON.....	CA.....		10/12/2018.....		6,468,269.....					0.....		216,241.....	216,241.....			0.....
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016.....		4,688,760.....					0.....		119,703.....	119,703.....			0.....
00-1102683.....	CHAPEL HILL.....	NC.....		01/30/2017.....		50,376,887.....					0.....		242,536.....	242,536.....			0.....
00-1102687.....	SANTA CLARA.....	CA.....		09/19/2018.....		20,590,528.....					0.....		367,751.....	367,751.....			0.....
00-1102689.....	MACON.....	GA.....		02/06/2017.....		10,504,998.....					0.....		219,921.....	219,921.....			0.....
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017.....		33,131,748.....					0.....		1,245,714.....	1,245,714.....			0.....
00-1102693.....	WEST CHESTER.....	PA.....		03/06/2017.....		35,315,870.....					0.....		684,044.....	684,044.....			0.....
00-1102700.....	BERKELEY.....	CA.....		02/17/2017.....		11,354,600.....					0.....		201,153.....	201,153.....			0.....
00-1102704.....	SEATTLE.....	WA.....		04/06/2017.....		4,383,786.....					0.....		115,722.....	115,722.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102707.....	SEATTLE.....	WA.....		04/11/2017.....		9,898,129.....					0.....		180,254.....	180,254.....			0.....
00-1102712.....	VALENCIA.....	CA.....		05/15/2017.....		3,556,372.....					0.....		76,213.....	76,213.....			0.....
00-1102719.....	KENT.....	WA.....		04/13/2017.....		8,376,965.....					0.....		588,552.....	588,552.....			0.....
00-1102720.....	BILLERICA.....	MA.....		05/01/2017.....		2,831,228.....					0.....		83,150.....	83,150.....			0.....
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017.....		12,660,354.....					0.....		283,741.....	283,741.....			0.....
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017.....		15,609,154.....					0.....		671,332.....	671,332.....			0.....
00-1102728.....	GREENVILLE.....	SC.....		10/12/2018.....		4,224,332.....					0.....		118,740.....	118,740.....			0.....
00-1102734.....	WASHINGTON.....	DC.....		05/31/2017.....		48,533,209.....					0.....		963,241.....	963,241.....			0.....
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017.....		13,603,204.....					0.....		466,575.....	466,575.....			0.....
00-1102742.....	LAWRENCE.....	KS.....		09/08/2017.....		22,934,668.....					0.....		401,469.....	401,469.....			0.....
00-1102753.....	ENCINITAS.....	CA.....		06/23/2017.....		6,039,381.....					0.....		116,083.....	116,083.....			0.....
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017.....		9,388,550.....					0.....		200,049.....	200,049.....			0.....
00-1102756.....	MADISON.....	WI.....		07/10/2017.....		10,721,037.....					0.....		219,928.....	219,928.....			0.....
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017.....		10,164,165.....					0.....		134,366.....	134,366.....			0.....
00-1102761.....	RICHMOND.....	VA.....		07/19/2017.....		12,426,628.....					0.....		268,811.....	268,811.....			0.....
00-1102762.....	ODESSA.....	FL.....		07/14/2017.....		12,069,561.....					0.....		378,653.....	378,653.....			0.....
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017.....		15,416,569.....					0.....		322,572.....	322,572.....			0.....
00-1102766.....	PLACENTIA.....	CA.....		07/27/2017.....		3,708,305.....					0.....		71,947.....	71,947.....			0.....
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017.....		6,510,943.....					0.....		325,452.....	325,452.....			0.....
00-1102768.....	PLACENTIA.....	CA.....		07/27/2017.....		6,733,502.....					0.....		130,640.....	130,640.....			0.....
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017.....		22,105,766.....					0.....		964,348.....	964,348.....			0.....
00-1102773.....	IRMO.....	SC.....		07/26/2017.....		9,758,397.....					0.....		291,087.....	291,087.....			0.....
00-1102774.....	VERNON.....	CA.....		06/29/2017.....		14,477,254.....					0.....		324,799.....	324,799.....			0.....
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017.....		7,658,230.....					0.....		24,675.....	24,675.....			0.....
00-1102786.....	MARYSVILLE.....	WA.....		01/10/2018.....		21,720,144.....					0.....		879,476.....	879,476.....			0.....
00-1102789.....	EAST RUTHERFORD.....	NJ.....		09/18/2017.....		11,979,528.....					0.....		112,384.....	112,384.....			0.....
00-1102792.....	WOODSTOCK.....	GA.....		10/12/2017.....		20,914,130.....					0.....		388,276.....	388,276.....			0.....
00-1102794.....	TULSA.....	OK.....		10/30/2017.....		10,702,633.....					0.....		455,429.....	455,429.....			0.....
00-1102796.....	OVERLAND PARK.....	KS.....		11/07/2017.....		25,178,879.....					0.....		967,726.....	967,726.....			0.....
00-1102797.....	REDMOND.....	WA.....		09/08/2017.....		9,378,901.....					0.....		626,647.....	626,647.....			0.....
00-1102798.....	WALTHAM.....	MA.....		11/29/2017.....		15,000,000.....					0.....		283,485.....	283,485.....			0.....
00-1102799.....	EUGENE.....	OR.....		10/26/2017.....		4,481,413.....					0.....		94,475.....	94,475.....			0.....
00-1102800.....	FORT MILL.....	SC.....		09/22/2017.....		8,259,643.....					0.....		252,113.....	252,113.....			0.....
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017.....		12,916,491.....					0.....		388,536.....	388,536.....			0.....
00-1102808.....	WILLIAMSVILLE.....	NY.....		12/01/2017.....		8,076,510.....					0.....		225,741.....	225,741.....			0.....
00-1102809.....	CHICAGO.....	IL.....		11/01/2017.....		39,215,543.....					0.....		753,688.....	753,688.....			0.....
00-1102814.....	BEDFORD.....	NH.....		03/15/2018.....		15,253,206.....					0.....		382,477.....	382,477.....			0.....
00-1102823.....	PORTSMOUTH.....	NH.....		12/22/2017.....		10,827,308.....					0.....		196,024.....	196,024.....			0.....
00-1102825.....	NAPLES.....	FL.....		12/05/2017.....		9,274,506.....					0.....		268,581.....	268,581.....			0.....
00-1102827.....	BURIEN.....	WA.....		12/18/2017.....		9,836,562.....					0.....		421,188.....	421,188.....			0.....
00-1102828.....	MODESTO.....	CA.....		02/01/2018.....		3,726,194.....					0.....		104,591.....	104,591.....			0.....
00-1102829.....	MODESTO.....	CA.....		02/01/2018.....		3,260,420.....					0.....		91,517.....	91,517.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102830.....	SAN DIEGO.....	CA.....		02/23/2018.....		7,200,798.....					0.....		155,575.....	155,575.....			0.....
00-1102832.....	MONROE.....	WA.....		01/04/2018.....		15,586,783.....					0.....		443,415.....	443,415.....			0.....
00-1102833.....	BEAVERTON.....	OR.....		03/05/2018.....		10,020,834.....					0.....		257,412.....	257,412.....			0.....
00-1102834.....	ATLANTA.....	GA.....		06/22/2018.....		5,000,000.....					0.....		1,681,405.....	1,681,405.....			0.....
00-1102837.....	KENT.....	WA.....		03/06/2018.....		41,149,633.....					0.....		850,029.....	850,029.....			0.....
00-1102839.....	JACKSONVILLE.....	FL.....		01/09/2018.....		29,868,350.....					0.....		629,844.....	629,844.....			0.....
00-1102840.....	TONAWANDA.....	NY.....		02/07/2018.....		5,691,459.....					0.....		120,533.....	120,533.....			0.....
00-1102841.....	RALEIGH.....	NC.....		01/31/2018.....		12,000,000.....					0.....		181,409.....	181,409.....			0.....
00-1102848.....	JERICO.....	NY.....		07/17/2018.....		22,870,972.....					0.....		398,029.....	398,029.....			0.....
00-1102852.....	BALA CYNWYD.....	PA.....		04/06/2018.....		13,662,718.....					0.....		555,548.....	555,548.....			0.....
00-1102855.....	SAN DIEGO.....	CA.....		03/09/2018.....		3,598,678.....					0.....		98,963.....	98,963.....			0.....
00-1102856.....	CAMBRIDGE.....	MA.....		05/23/2018.....		11,686,329.....					0.....		220,126.....	220,126.....			0.....
00-1102857.....	NEW YORK.....	NY.....		04/12/2018.....		37,138,936.....					0.....		725,399.....	725,399.....			0.....
00-1102858.....	INDIANAPOLIS.....	IN.....		04/25/2018.....		15,839,851.....					0.....		283,597.....	283,597.....			0.....
00-1102863.....	ONTARIO.....	CA.....		10/12/2018.....		4,108,186.....					0.....		80,165.....	80,165.....			0.....
00-1102866.....	NORWALK.....	CA.....		05/10/2018.....		14,099,190.....					0.....		387,272.....	387,272.....			0.....
00-1102867.....	SEATTLE.....	WA.....		04/11/2018.....		8,256,998.....					0.....		162,143.....	162,143.....			0.....
00-1102871.....	SALEM.....	OR.....		07/16/2018.....		9,040,589.....					0.....		165,018.....	165,018.....			0.....
00-1102872.....	CHICAGO.....	IL.....		04/13/2018.....		9,333,654.....					0.....		493,615.....	493,615.....			0.....
00-1102874.....	HOLLAND.....	MI.....		05/15/2018.....		7,858,503.....					0.....		490,578.....	490,578.....			0.....
00-1102875.....	BURLINGTON.....	KY.....		06/11/2018.....		12,257,795.....					0.....		475,663.....	475,663.....			0.....
00-1102876.....	GOLETA.....	CA.....		05/17/2018.....		19,214,655.....					0.....		766,886.....	766,886.....			0.....
00-1102879.....	MARLTON.....	NJ.....		06/26/2018.....		19,126,402.....					0.....		573,139.....	573,139.....			0.....
00-1102880.....	NORTH HOLLYWOOD.....	CA.....		06/22/2018.....		7,512,517.....					0.....		139,191.....	139,191.....			0.....
00-1102882.....	HILL AIR FORCE BASE.....	UT.....		07/06/2018.....		14,246,349.....					0.....		350,437.....	350,437.....			0.....
00-1102883.....	DALLAS.....	TX.....		05/29/2018.....		10,291,533.....					0.....		3,661,157.....	3,661,157.....			0.....
00-1102887.....	COLORADO SPRINGS.....	CO.....		06/29/2018.....		26,413,275.....					0.....		526,534.....	526,534.....			0.....
00-1102888.....	WARMINSTER.....	PA.....		06/25/2018.....		13,787,918.....					0.....		539,055.....	539,055.....			0.....
00-1102892.....	SALT LAKE CITY.....	UT.....		06/26/2018.....		33,352,942.....					0.....		732,999.....	732,999.....			0.....
00-1102893.....	INDIANAPOLIS.....	IN.....		08/14/2018.....		6,669,164.....					0.....		158,397.....	158,397.....			0.....
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018.....		12,790,594.....					0.....		338,305.....	338,305.....			0.....
00-1102897.....	OMAHA.....	NE.....		07/26/2018.....		7,489,811.....					0.....		189,982.....	189,982.....			0.....
00-1102901.....	MECHANICSBURG.....	PA.....		12/17/2018.....		19,702,698.....					0.....		338,470.....	338,470.....			0.....
00-1102902.....	BURLINGTON.....	MA.....		08/06/2018.....		28,444,766.....					0.....		742,345.....	742,345.....			0.....
00-1102908.....	SUWANEE.....	GA.....		10/02/2018.....		25,200,000.....					0.....		69,811.....	69,811.....			0.....
00-1102909.....	MARLTON.....	NJ.....		09/06/2018.....		7,592,080.....					0.....		201,296.....	201,296.....			0.....
00-1102911.....	TAMPA.....	FL.....		09/05/2018.....		24,090,348.....					0.....		450,081.....	450,081.....			0.....
00-1102913.....	STOUGHTON.....	MA.....		09/20/2018.....		12,205,956.....					0.....		264,342.....	264,342.....			0.....
00-1102914.....	PATCHOGUE.....	NY.....		10/12/2018.....		14,273,264.....					0.....		372,919.....	372,919.....			0.....
00-1102917.....	PORTLAND.....	OR.....		09/27/2018.....		15,283,590.....					0.....		248,769.....	248,769.....			0.....
00-1102918.....	DENVER.....	CO.....		08/31/2018.....		16,219,827.....					0.....		372,094.....	372,094.....			0.....
00-1102919.....	CULVER CITY.....	CA.....		09/21/2018.....		6,507,312.....					0.....		120,209.....	120,209.....			0.....
00-1102922.....	SAVANNAH.....	GA.....		11/30/2018.....		15,776,902.....					0.....		919,997.....	919,997.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102926.....	CERRITOS.....	CA.....		02/01/2019.....		7,849,471					0		145,295	145,295			0
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019.....		9,690,705					0		179,377	179,377			0
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019.....		5,831,329					0		107,191	107,191			0
00-1102930.....	REDONDO BEACH.....	CA.....		06/12/2019.....		6,833,646					0		123,712	123,712			0
00-1102931.....	BUENA PARK.....	CA.....		10/23/2018.....		17,361,687					0		327,417	327,417			0
00-1102933.....	DOYLESTOWN.....	PA.....		12/19/2018.....		4,089,370					0		145,762	145,762			0
00-1102934.....	MONTGOMERYVILLE.....	PA.....		12/19/2018.....		3,642,830					0		129,845	129,845			0
00-1102936.....	SENECA.....	SC.....		12/21/2018.....		7,012,863					0		163,160	163,160			0
00-1102942.....	NEW YORK.....	NY.....		12/12/2018.....		18,403,257					0		332,490	332,490			0
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019.....		14,562,505					0		265,552	265,552			0
00-1102950.....	RICHMOND.....	VA.....		01/17/2019.....		17,276,361					0		421,801	421,801			0
00-1102953.....	ORLANDO.....	FL.....		03/18/2019.....		23,372,879					0		702,956	702,956			0
00-1102956.....	WALL TOWNSHIP.....	NJ.....		02/28/2019.....		16,556,487					0		420,663	420,663			0
00-1102963.....	MIDLAND.....	TX.....		07/31/2019.....		28,656,638					0		1,055,395	1,055,395			0
00-1102965.....	COLORADO SPRINGS.....	CO.....		02/28/2019.....		31,065,066					0		567,411	567,411			0
00-1102969.....	AMERICAN FORK.....	UT.....		02/26/2019.....		18,714,947					0		476,124	476,124			0
00-1102971.....	ATLANTA.....	GA.....		04/12/2019.....		21,193,802					0		538,005	538,005			0
00-1102972.....	TAYLORTOWN.....	NC.....		04/11/2019.....		9,452,651					0		232,513	232,513			0
00-1102979.....	WINTER PARK.....	FL.....		05/15/2019.....		17,807,228					0		312,389	312,389			0
00-1102980.....	LAKE WYLIE.....	SC.....		06/14/2019.....		24,000,000					0		167,395	167,395			0
00-1102986.....	PINEY FLATS.....	TN.....		05/29/2019.....		19,102,477					0		349,887	349,887			0
00-1102987.....	LONG BEACH.....	CA.....		04/19/2019.....		15,107,771					0		394,153	394,153			0
00-1102990.....	BOSTON.....	MA.....		06/06/2019.....		4,635,830					0		268,619	268,619			0
00-1102993.....	DELTONA.....	FL.....		08/16/2019.....		6,140,768					0		154,463	154,463			0
00-1102994.....	TAMPA.....	FL.....		06/07/2019.....		20,150,920					0		41,060	41,060			0
00-1103001.....	VANCOUVER.....	WA.....		06/13/2019.....		1,922,909					0		57,820	57,820			0
00-1103004.....	TAYLORTOWN.....	NC.....		08/06/2019.....		3,787,238					0		94,763	94,763			0
00-1103006.....	FREDERICK.....	MD.....		11/12/2019.....		27,835,644					0		692,388	692,388			0
00-1103007.....	LOVELAND.....	OH.....		07/31/2019.....		10,746,178					0		199,759	199,759			0
00-1103010.....	LAKE FOREST.....	CA.....		06/17/2019.....		4,972,133					0		94,737	94,737			0
00-1103012.....	RANDOLPH.....	MA.....		07/01/2019.....		5,170,283					0		96,270	96,270			0
00-1103024.....	WOOD DALE.....	IL.....		08/29/2019.....		8,110,605					0		158,153	158,153			0
00-1103025.....	SARATOGA SPRINGS.....	UT.....		07/17/2019.....		14,726,257					0		372,968	372,968			0
00-1103026.....	WAYNE.....	PA.....		07/01/2019.....		24,326,744					0		496,309	496,309			0
00-1103029.....	CHARLOTTE.....	NC.....		01/27/2020.....		20,675,883					0		402,307	402,307			0
00-1103039.....	SURPRISE.....	AZ.....		08/27/2019.....		11,000,000					0		93,333	93,333			0
00-1103041.....	PACE.....	FL.....		09/12/2019.....		14,234,737					0		281,284	281,284			0
00-1103042.....	BOULDER.....	CO.....		08/29/2019.....		32,243,200					0		243,200	243,200			0
00-1103043.....	CHATTANOOGA.....	TN.....		09/18/2019.....		3,976,428					0		144,757	144,757			0
00-1103044.....	SANDY.....	OR.....		10/15/2019.....		10,779,403					0		211,659	211,659			0
00-1103047.....	CORAL GABLES.....	FL.....		09/09/2019.....		9,601,505					0		355,891	355,891			0
00-1103051.....	WARRENVILLE.....	IL.....		11/14/2019.....		9,307,259					0		715,594	715,594			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103052.....	SALT LAKE CITY.....	UT.....		12/13/2019.....		5,308,495.....					0.....		103,432.....	103,432.....			0.....
00-1103053.....	BELLINGHAM.....	MA.....		02/06/2020.....		34,121,644.....					0.....		121,644.....	121,644.....			0.....
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....		52,750,000.....					0.....		723,917.....	723,917.....			0.....
00-1103058.....	KIRKLAND.....	WA.....		12/19/2019.....		7,138,872.....					0.....		406,407.....	406,407.....			0.....
00-1103067.....	INDIANAPOLIS.....	IN.....		02/06/2020.....		17,973,192.....					0.....		586,301.....	586,301.....			0.....
00-1103074.....	ST PAUL.....	MN.....		11/08/2019.....		7,014,000.....					0.....		192,423.....	192,423.....			0.....
00-1103075.....	CLAYTON.....	NC.....		11/20/2019.....		25,500,000.....					0.....		510,542.....	510,542.....			0.....
00-1103078.....	PHILADELPHIA.....	PA.....		11/18/2019.....		3,718,817.....					0.....		289,735.....	289,735.....			0.....
00-1103079.....	SEATTLE.....	WA.....		01/28/2020.....		17,309,400.....					0.....		165,013.....	165,013.....			0.....
00-1103083.....	ZEELAND.....	MI.....		10/30/2019.....		884,925.....					0.....		14,620.....	14,620.....			0.....
00-1103085.....	TAMPA.....	FL.....		10/17/2019.....		30,818,142.....					0.....		651,181.....	651,181.....			0.....
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....		11,303,446.....					0.....		222,067.....	222,067.....			0.....
00-1103095.....	CERRITOS.....	CA.....		01/29/2020.....		6,832,876.....					0.....		208,506.....	208,506.....			0.....
00-1103100.....	NEWPORT NEWS.....	VA.....		11/21/2019.....		14,000,000.....					0.....		278,413.....	278,413.....			0.....
00-1103108.....	PHILADELPHIA.....	PA.....		02/14/2020.....		14,047,537.....					0.....		278,461.....	278,461.....			0.....
00-1103110.....	CHERRY HILL.....	NJ.....		10/05/2020.....		9,969,187.....					0.....		188,839.....	188,839.....			0.....
00-1103112.....	NEW YORK.....	NY.....		01/30/2020.....		24,597,930.....					0.....		497,971.....	497,971.....			0.....
00-1103125.....	CHARLOTTE.....	NC.....		03/04/2020.....		19,667,197.....					0.....		461,340.....	461,340.....			0.....
00-1103128.....	CARY.....	NC.....		03/11/2020.....		6,449,824.....					0.....		135,055.....	135,055.....			0.....
00-1103133.....	WEST CHESTER.....	PA.....		03/18/2020.....		4,944,432.....					0.....		86,896.....	86,896.....			0.....
00-1103138.....	OGDEN.....	UT.....		04/29/2020.....		7,129,001.....					0.....		213,254.....	213,254.....			0.....
00-1103139.....	HUNTINGTON.....	NY.....		05/01/2020.....		7,905,607.....					0.....		165,902.....	165,902.....			0.....
00-1103147.....	POOLER.....	GA.....		11/24/2020.....		12,000,000.....					0.....		440,066.....	440,066.....			0.....
00-1103153.....	PORT ST LUCIE.....	FL.....		06/18/2020.....		2,062,405.....					0.....		70,530.....	70,530.....			0.....
00-1103159.....	WESLEY CHAPEL.....	FL.....		04/23/2020.....		51,359,964.....					0.....		1,122,680.....	1,122,680.....			0.....
00-1103160.....	WEST SACRAMENTO.....	CA.....		05/27/2020.....		9,408,067.....					0.....		188,616.....	188,616.....			0.....
00-1103168.....	SCOTTSDALE.....	AZ.....		06/15/2020.....		21,585,179.....					0.....		406,222.....	406,222.....			0.....
00-1103174.....	ALPHARETTA.....	GA.....		06/30/2020.....		13,259,212.....					0.....		470,055.....	470,055.....			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.....		304,566.....	304,566.....			0.....
00-1103183.....	JURUPA VALLEY.....	CA.....		08/31/2020.....		5,969,973.....					0.....		122,519.....	122,519.....			0.....
00-1103187.....	LOUISVILLE.....	KY.....		11/23/2020.....		17,150,000.....					0.....		619,735.....	619,735.....			0.....
00-1103192.....	ROCKVILLE.....	MD.....		08/26/2021.....							0.....		40,843.....	40,843.....			0.....
00-1103199.....	HUNTSVILLE.....	AL.....		11/23/2020.....		16,000,000.....					0.....		426,514.....	426,514.....			0.....
00-1103201.....	SHOREWOOD HILLS.....	WI.....		12/09/2020.....		22,775,000.....					0.....		436,783.....	436,783.....			0.....
00-1103206.....	WEST COLUMBIA.....	SC.....		12/10/2020.....		10,500,000.....					0.....		299,242.....	299,242.....			0.....
00-1103211.....	CINCINNATI.....	OH.....		12/16/2020.....		3,000,000.....					0.....		71,822.....	71,822.....			0.....
00-1103226.....	GREENFIELD.....	WI.....		02/18/2021.....							0.....		117,850.....	117,850.....			0.....
00-1103231.....	FAIRFIELD.....	NJ.....		02/12/2021.....							0.....		164,826.....	164,826.....			0.....
00-1103236.....	WESTWOOD.....	NJ.....		03/08/2021.....							0.....		70,308.....	70,308.....			0.....
00-1103244.....	ROCKVILLE.....	MD.....		05/19/2021.....							0.....		57,250.....	57,250.....			0.....
00-1103260.....	HUNTINGTON BEACH.....	CA.....		05/18/2021.....							0.....		122,591.....	122,591.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103265.....	CAPE CORAL.....	FL.....	.....	08/12/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....47,147	47,147	.....	.....	.....0
00-1103275.....	BRISTOL.....	TN.....	.....	06/24/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....73,608	73,608	.....	.....	.....0
00-1103278.....	JEFFERSONVILLE.....	IN.....	.....	08/26/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....26,454	26,454	.....	.....	.....0
00-1103282.....	LEHI.....	UT.....	.....	06/03/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....60,863	60,863	.....	.....	.....0
00-1103301.....	MESA.....	AZ.....	.....	08/05/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....61,256	61,256	.....	.....	.....0
00-1103302.....	AUSTIN.....	TX.....	.....	07/21/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....70,436	70,436	.....	.....	.....0
00-1103304.....	DRAPER.....	UT.....	.....	09/03/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....30,454	30,454	.....	.....	.....0
00-1103306.....	DELANCO.....	NJ.....	.....	09/01/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....65,731	65,731	.....	.....	.....0
00-1103313.....	NASHVILLE.....	TN.....	.....	09/01/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....115,498	115,498	.....	.....	.....0
00-1103339.....	DES MOINES.....	IA.....	.....	08/31/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....49,873	49,873	.....	.....	.....0
00-1103342.....	ORLANDO.....	FL.....	.....	09/09/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....96,193	96,193	.....	.....	.....0
00-1103346.....	GRAND RAPIDS.....	MI.....	.....	10/06/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....13,050	13,050	.....	.....	.....0
00-1103353.....	BOISE.....	ID.....	.....	10/28/2021.	.....	.....	.....	.....	.....	.....	.....0	.....	.....24,818	24,818	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,968,118,588	0	0	0	0	0	0	115,489,318	115,489,318	.....	.....0	0
Mortgages Disposed																	
00-1103301.....	MESA.....	AZ.....	.....	08/05/2021.	10/07/2021.	.....	.....	.....	.....	.....	.....0	.....	.....5,000,000	5,000,000	.....	.....	.....0
00-1103309.....	SEATTLE.....	WA.....	.....	08/12/2021.	09/21/2021.	.....	.....	.....	.....	.....	.....0	.....	.....8,000,000	8,000,000	.....	.....	.....0
00-1103378.....	OWATANNA.....	MN.....	.....	11/02/2021.	12/17/2021.	.....	.....	.....	.....	.....	.....0	.....	.....5,000,000	5,000,000	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						0	0	0	0	0	0	0	18,000,000	18,000,000	0	0	0
0599999. Total Mortgages.....						4,184,157,139	0	0	0	0	0	0	364,194,536	364,194,536	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Capital Europe V.....	.....	Wilmington.....	DE.....	Ares Management.....		06/09/2021	2	9,766,692	10,257,211	10,257,211	490,519	-	-	-	75,851	21,428,438	0.350	
	Ares Private Credit Solutions II (Sub Debt).....	.....	Wilmington.....	DE.....	Ares Management.....		11/16/2021	2	931,511	931,511	931,511	-	-	-	-	4,068,489	0.130		
	Ares Private Credit Solutions, L.P.....	.....	Wilmington.....	DE.....	Ares Private Credit Solutions.....		06/23/2017	2	2,836,320	3,055,928	3,055,928	178,374	-	-	-	243,680	2,379,011	0.200	
	BlackRock DLF IX 2020-1 CLO, LLC.....	.....	New York.....	CA.....	BlackRock.....		12/31/2020	2	569,593	572,156	572,156	2,563	-	-	-	-	0.060		
	GSO Capital Opportunities Fund III.....	.....	Wilmington.....	DE.....	Blackstone Credit.....		06/03/2016	2	4,909,614	5,010,903	5,010,903	10,544	-	-	-	1,075,338	3,105,274	0.150	
	Guggenheim Private Debt Fund 2.0-I, LLC.....	.....	Wilmington.....	DE.....	Guggenheim Capital, LLC.....		06/03/2016	2	8,044,270	8,244,746	8,244,746	200,476	-	-	-	1,131,078	5,754,748	2.000	
	HPS Specialty Loan Fund V, L.P.....	.....	New York.....	NY.....	HPS Investment Partners.....		01/25/2021	2	14,014,669	14,273,271	14,273,271	258,602	-	-	-	322,828	7,920,000	0.440	
	HPS Specialty Loan Fund V-L, L.P.....	.....	New York.....	NY.....	HPS Investment Partners.....		01/25/2021	2	3,868,066	3,910,439	3,910,439	42,373	-	-	-	256,451	4,200,000	0.160	
	ICG SDP Fund 3B.....	.....	Grand Duchy.....	LUX....	Intermediate Capital Managers Limited.....		03/22/2018	2	8,618,867	8,909,467	8,909,467	13,410	-	-	-	554,217	2,354,739	0.460	
	ICG SDP Fund 4B.....	.....	Grand Duchy.....	LUX....	Intermediate Capital Group.....		03/31/2020	2	7,391,260	7,818,473	7,818,473	248,459	-	-	-	190,678	14,724,377	0.560	
	Newstone Capital Partners III, L.P.....	.....	Wilmington.....	DE.....	Newstone Capital Partners.....		09/20/2016	2	4,352,901	5,716,912	5,716,912	1,364,011	-	-	-	1,156,129	588,957	1.220	
	Newstone Capital Partners IV, L.P.....	.....	Dallas.....	TX.....	Newstone Capital Partners.....		06/02/2019	2	1,723,078	1,723,078	1,723,078	(74,228)	-	-	-	831,180	6,956,297	1.170	
	Oaktree Opportunities Fund XI, L.P.....	.....	Grand Cayman.....	CYM....	Oaktree Capital Management.....		01/15/2021	3	3,997,968	4,685,302	4,685,302	687,334	-	-	-	-	9,302,032	0.090	
	Owl Rock Diversified Lending Insurance Fund L.P.....	.....	New York.....	NY.....	Owl Rock Capital Corporation.....		12/20/2021	2	590,769	590,769	590,769	-	-	-	-	-	6,909,231	23.080	
	Owl Rock First Lien Fund, L.P.....	.....	New York.....	NY.....	Owl Rock Capital Corporation.....		03/28/2019	3	5,050,536	5,363,901	5,363,901	344,407	-	-	-	191,149	-	0.490	
	TCW Direct Lending VII LLC.....	.....	Los Angeles.....	CA.....	TCW Direct Lending.....		05/14/2018	2	6,316,860	6,353,647	6,353,647	36,787	-	-	-	851,172	3,160,652	0.730	
	TCW Rescue Financing Fund LP.....	.....	Los Angeles.....	CA.....	TCW Direct Lending.....		10/13/2021	3	2,207,826	2,207,826	2,207,826	-	-	-	-	-	9,792,174	1.200	
	Vista Credit Opportunities Fund II, L.P.....	.....	Wilmington.....	DE.....	Vista Equity Partners.....		05/10/2017	2	1,017,414	1,025,537	1,025,537	8,123	-	-	-	193,674	1,020,676	0.390	
	Vista Credit Opportunities Fund II-B, L.P.....	.....	San Francisco.....	CA.....	Vista Equity Partners.....		06/01/2016	2	3,255,881	3,269,528	3,269,528	13,647	-	-	-	319,362	1,721,693	6.120	
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated.....									89,464,095	93,920,605	93,920,605	3,825,401	0	0	0	0	7,392,787	105,386,788	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Aequim Arbitrage Fund LP.....	.....	Dover.....	DE.....	Aequim Alternative Investments LLC.....		07/29/2021	7	15,000,000	15,209,365	15,209,365	209,365	-	-	-	-	-	2.050	
	Alphadyne International Partners LP.....	.....	New York.....	NY.....	Alphadyne Capital LLC.....		06/25/2021	4	8,000,000	6,727,336	6,727,336	(1,272,664)	-	-	-	-	-	0.140	
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.....	.....	Wilmington.....	DE.....	AlpInvest.....		10/11/2021	3	1,204,732	1,204,732	1,204,732	-	-	-	-	-	4,795,268	0.200	
	Altaris Health Partners V, L.P.....	.....	New York.....	NY.....	Altaris Capital Partners, LLC.....		04/22/2021	3	605,641	605,262	605,262	(379)	-	-	-	-	1,894,359	0.100	
	Ampersand 2020, L.P.....	.....	Boston.....	MA.....	Ampersand Capital.....		11/12/2020	3	430,174	439,716	439,716	9,542	-	-	-	-	769,826	0.170	
	BIF IV Renewable Sidecar-B, LP.....	.....	Toronto.....	CAN....	Brookfield Asset Management.....		03/20/2020	3	2,351,754	2,526,914	2,526,914	175,160	-	-	-	58,173	2,415,133	0.500	
	Blackstone Infrastructure Partners.....	.....	New York.....	NY.....	Blackstone Infrastructure.....		03/14/2019	3	3,519,516	3,842,768	3,842,768	415,129	-	-	-	39,662	386,228	0.090	
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	.....	New York.....	NY.....	Blackstone Private Equity.....		04/13/2020	3	550,627	497,083	497,083	(15,647)	-	-	-	-	460,778	0.010	
	Brevan Howard Fund Ltd.....	.....	London.....	GBR....	Brevan Howard Asset Management LLP.....		05/27/2021	4	6,000,000	5,941,250	5,941,250	(58,750)	- .....	- .....	- .....	- .....	- .....	.....	
	Brookfield Infrastructure Fund IV.....	.....	Toronto.....	CAN....	Brookfield Asset Management.....		11/05/2019	3	5,477,533	6,073,389	6,073,389	386,644	-	-	-	246,827	3,222,030	0.040	
	Centiva Onshore Fund, LP.....	.....	Wilmington.....	DE.....	Centiva Capital LP.....		06/25/2021	13	15,000,000	15,536,101	15,536,101	536,101	-	-	-	-	-	0.680	
	CHG PPC Investor LLC.....	.....	Dover.....	DE.....	Pritzker Private Capital.....		12/20/2021	3	889,000	889,000	889,000	-	-	-	-	-	0.060		
	Clearlake Capital Partners V.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....		12/05/2017	3	1,327,263	2,600,520	2,600,520	311,324	-	-	-	1,678,960	680,526	0.060	
	Clearlake Capital Partners VI, L.P.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....		05/22/2020	3	2,000,248	3,068,626	3,068,626	1,039,459	-	-	-	44,449	496,961	0.040	
	Dyal Capital Partners III Co-Invest Moonrise LP.....	.....	New York.....	NY.....	Dyal Capital.....		07/25/2017	3	1,361,087	2,434,084	2,434,084	(109,348)	-	-	-	-	5.690		
	Dyal Capital Partners III, L.P.....	.....	New York.....	NY.....	Dyal Capital.....		09/30/2016	3	4,225,664	6,104,956	6,104,956	1,316,340	-	-	-	686,308	4,637,690	0.140	
	Dyal Capital Partners IV.....	.....	New York.....	NY.....	Dyal Capital.....		06/11/2018	3	2,102,890	4,596,483	4,596,483	2,353,402	-	-	-	380,316	4,234,550	0.070	
	EETF Sidecar I-A, L.P.....	.....	New York.....	NY.....	EnCap Investments.....		04/21/2021	3	2,059,919	2,059,919	2,059,919	-	-	-	-	545,610	1,325,594	0.270	

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.1	EnCap Energy Transition Co-Investment Fund I-A, L.P.	.....	New York.....	NY.....	EnCap Investments.....	.....	04/21/2021	3	850,693	850,693	850,693	- .....	- .....	- .....	.....	.....	.....178,077	1,373,173	0.180
	EnCap Energy Transition Fund I-A, L.P.....	.....	Houston.....	TX.....	EnCap Investments.....	.....	04/21/2021	3	2,512,102	2,512,102	2,512,102	- .....	- .....	- .....	.....	.....	.....284,004	3,910,164	0.550
	EQT Infrastructure V.....	.....	Stockholm.....	SWE...	EQT Partners.....	.....	08/13/2021	3	2,984,718	2,774,210	2,774,210	(210,508)	- .....	- .....	.....	- .....	- .....	.....7,000,407	0.050
	FP Solar Finance LP.....	.....	New York.....	NY.....	Fundamental Advisors.....	.....	07/30/2020	3	6,983,758	7,222,485	7,222,485	238,727	- .....	- .....	.....	- .....	- .....	.....15,000,000	19.130
	Fundamental Partners III, L.P.....	.....	Wilmington.....	DE.....	Fundamental Advisors.....	.....	05/18/2017	3	5,390,599	6,399,868	6,399,868	813,744	- .....	- .....	.....	- .....	.....775,427	1,186,637	0.700
	Fundamental Partners IV LP.....	.....	Wilmington.....	DE.....	Fundamental Advisors.....	.....	12/11/2020	3	8,584,257	9,241,841	9,241,841	657,584	- .....	- .....	.....	- .....	.....19,499	8,304,500	1.700
	Global Infrastructure Partners IV, L.P.....	.....	New York.....	NY.....	Global Infrastructure Partners.....	.....	10/23/2019	3	2,436,522	1,918,008	1,918,008	(177,716)	- .....	- .....	.....	- .....	- .....	.....8,775,755	0.050
	GTCR Fund XIII.....	.....	New York.....	NY.....	GTCR.....	.....	09/07/2021	3	195,246	267,645	267,645	72,399	- .....	- .....	.....	- .....	.....16,954	2,231,250	0.040
	ICG Europe Fund VII, L.P.....	.....	St Helier.....	JEY...	Intermediate Capital Group.....	.....	08/24/2018	2	4,425,165	6,429,805	6,429,805	1,203,179	- .....	- .....	.....	.....(441,690)	176,916	1,937,063	0.140
	ICG Europe Fund VIII SCSp.....	.....	St Helier.....	JEY...	Intermediate Capital Group.....	.....	09/24/2021	2	675,423	486,344	486,344	(189,080)	- .....	- .....	.....	.....(18,160)	-	7,287,947	1.750
	ICG Europe Mid-Market Fund.....	.....	Grand Duchy.....	LUX...	Intermediate Capital Managers Limited.....	.....	04/09/2020	2	2,733,360	3,053,171	3,053,171	456,197	- .....	- .....	.....	.....(148,208)	-	4,063,988	0.600
	J. Goldman, L.P.....	.....	New York.....	NY.....	J. Goldman Capital GP.....	.....	11/29/2021	5	15,000,000	15,000,000	15,000,000	- .....	- .....	- .....	.....	- .....	- .....	- .....	.....0.980
	KH Aggregator LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	11/25/2020	3	337,957	489,356	489,356	151,398	- .....	- .....	.....	- .....	- .....	- .....	.....0.080
	L Catterton IX Offshore, L.P.....	.....	Greenwich.....	CT.....	Catterton Partners.....	.....	05/22/2020	3	356,639	460,226	460,226	90,281	- .....	- .....	.....	- .....	.....113,057	620,016	0.020
	Landmark Equity Partners XVI, L.P.....	.....	Wilmington.....	DE.....	Landmark Partners.....	.....	12/06/2018	3	1,625,590	3,614,406	3,614,406	1,415,433	- .....	- .....	.....	- .....	.....12,366	4,734,012	0.170
	Laurion Capital LP.....	.....	Dover.....	DE.....	Laurion Capital.....	.....	06/25/2021	13	8,000,000	7,300,011	7,300,011	(699,989)	- .....	- .....	.....	- .....	- .....	- .....	.....0.130
	LMR Fund Limited.....	.....	Grand Cayman.....	CYM...	LMR Partners LLC.....	.....	06/25/2021	4	6,000,000	6,304,746	6,304,746	304,746	- .....	- .....	.....	- .....	- .....	- .....	.....0.130
	Mercato Partners Traverse IV QP, L.P.....	.....	Salt Lake City.....	UT.....	Mercato Partners.....	.....	04/16/2021	3	476,667	684,725	684,725	208,058	- .....	- .....	.....	- .....	- .....	.....1,520,000	0.670
	Navis Asia Fund VIII, L.P.....	.....	Grand Cayman.....	CYM...	Navis.....	.....	06/11/2021	3	221,347	178,154	178,154	(43,193)	- .....	- .....	.....	- .....	- .....	.....790,000	0.130
	NB Specialty Finance Fund II, LP.....	.....	Wilmington.....	DE.....	Neuberger Berman.....	.....	12/20/2021	3	2,241,537	2,241,537	2,241,537	- .....	- .....	- .....	.....	- .....	- .....	.....12,750,000	1.500
	Northleaf Infrastructure Capital Partners (US) III LP....	.....	Toronto.....	CAN...	Northleaf Infrastructure Capital Partners.....	.....	07/28/2021	3	4,164,286	4,551,931	4,551,931	387,645	- .....	- .....	.....	- .....	- .....	.....5,859,076	0.700
	Parallax Fund, LP.....	.....	San Francisco.....	CA.....	Parallax Volatility Advisers, L.P.....	.....	06/25/2021	9	6,000,000	6,077,948	6,077,948	77,948	- .....	- .....	.....	- .....	- .....	- .....	.....0.240
	Peppertree Capital Fund VII, LP.....	.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	11/28/2018	3	9,760,000	13,759,847	13,759,847	3,015,337	- .....	- .....	.....	- .....	- .....	.....240,000	2.030
	Peppertree Capital Fund VIII QP, LP.....	.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	.....	01/27/2020	3	7,560,000	8,798,421	8,798,421	1,146,857	- .....	- .....	.....	- .....	- .....	.....1,440,000	0.910
	PPC III LP.....	.....	Dover.....	DE.....	Pritzker Private Capital.....	.....	09/21/2021	3	2,636,338	3,009,867	3,009,867	373,529	- .....	- .....	.....	- .....	- .....	.....2,390,094	0.190
	Tenor Opportunity Fund, L.P.....	.....	New York.....	NY.....	Tenor Opportunity Associates, LLC.....	.....	06/25/2021	9	8,000,000	8,172,584	8,172,584	172,584	- .....	- .....	.....	- .....	- .....	- .....	.....0.340
	TPG Healthcare Partners, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	10/01/2019	3	389,686	653,974	653,974	288,556	- .....	- .....	.....	- .....	.....18,427	614,724	0.040
	TPG Partners VIII, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	10/01/2019	3	271,245	343,632	343,632	92,879	- .....	- .....	.....	- .....	.....15,637	303,992	0.010
	Veritas Capital Fund VII.....	.....	New York.....	NY.....	Veritas Capital.....	.....	04/15/2020	3	3,427,954	5,125,149	5,125,149	1,765,548	- .....	- .....	.....	- .....	- .....	.....1,572,046	0.080
	Veritas Capital Vantage Fund, L.P.....	.....	Wilmington.....	DE.....	Veritas Capital.....	.....	07/01/2021	3	406,908	369,394	369,394	(37,514)	- .....	- .....	.....	- .....	- .....	.....3,093,092	0.280
	Verition Multi-Strategy Fund LLC.....	.....	Chicago.....	IL.....	Verition Fund Managment LLC.....	.....	08/30/2021	13	15,000,000	15,334,557	15,334,557	334,557	- .....	- .....	.....	- .....	- .....	- .....	.....0.340
	Vista Equity Partners Fund VII, L.P.....	.....	Austin.....	TX.....	Vista Equity Partners.....	.....	01/24/2019	3	2,963,913	3,684,080	3,684,080	675,496	- .....	- .....	.....	- .....	.....16,951	1,050,135	0.020
	Whitehorse Liquidity Partners III LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	10/30/2019	3	3,204,506	4,256,769	4,256,769	439,547	- .....	- .....	.....	- .....	.....851,744	1,332,588	0.310
	Whitehorse Liquidity Partners IV LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	11/25/2020	3	3,253,154	4,647,200	4,647,200	1,394,046	- .....	- .....	.....	- .....	.....2,457	3,372,292	0.230
	Yukon Capital Partners (IC) Parallel IV, L.P.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	12/30/2021	2	794,445	794,445	794,445	- .....	- .....	- .....	.....	- .....	- .....	.....2,405,555	2.560
	Yukon Capital Partners III, L.P.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	07/18/2017	2	3,087,680	3,250,309	3,250,309	162,629	- .....	- .....	.....	- .....	.....481,789	1,149,758	1.250
	ZMC III, L.P.....	.....	New York.....	NY.....	ZMC.....	.....	01/03/2020	3	466,511	417,192	417,192	(24,364)	- .....	- .....	.....	- .....	- .....	.....1,247,238	0.220
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									215,524,254	241,034,136	241,034,136	19,852,218	0	0	0	(608,058)	6,643,610	132,874,445	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Olentangy RE LLC.....	.....	Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company	.....	01/13/2010	.....	.....67,000,000	84,649,878	84,649,878	3,039,256	- .....	- .....	.....	- .....	- .....	- .....	.....100.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2099999.	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....								67,000,000	84,649,878	84,649,878	3,039,256	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
E07.2	AEW Core Property Trust (U.S.), Inc.....		Baltimore.....	MD.....	AEW Core Property Trust.....		02/21/2019		16,338,684	17,850,736	17,850,736	1,512,052	-	-		-	606,978	-	0.170
	Almanac Realty Securities VIII, L.P.....		Dover.....	DE.....	Almanac Realty Investors.....		12/21/2018		5,087,193	5,438,445	5,438,445	602,542	-	-		-	179,327	9,790,937	0.850
	Ares US Real Estate Opportunity Fund III, L.P.....		Wilmington.....	DE.....	Ares Management.....		04/15/2021		1,254,618	1,382,992	1,382,992	128,374	-	-		-	32,021	2,745,382	0.270
	Bell Institutional Fund V.....		Greensboro.....	NC.....	Bell Partners.....		05/28/2015	-	171,265	171,265	171,265	(1,891,283)	-	-		-	9,811,532	-	5.260
	Bell Institutional Fund VII, LLC.....		Dover.....	DE.....	Bell Partners.....		10/30/2019		3,807,161	3,824,265	3,824,265	141,686	-	-		-	67,585	4,144,792	0.840
	Crow Holdings Multi-Family Build-To-Hold Fund, LP....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		06/25/2019		9,678,202	12,021,298	12,021,298	1,674,021	-	-		-	-	781,034	5.360
	Crow Holdings Realty Partners IX LP.....		Dover.....	DE.....	Crow Holdings Capital Partners.....		10/14/2020		10,766,284	10,766,284	10,766,284	-	-	-		-	60,197	6,656,575	0.940
	Crow Holdings Realty Partners VII.....		Wilmington.....	DE.....	Crow Holdings Capital Partners.....		05/01/2015		979,190	979,190	979,190	-	-	-		-	597,212	858,356	0.700
	Crow Holdings Retail Fund II, L.P.....		Dover.....	DE.....	Crow Holdings Capital Partners.....		10/21/2016		7,734,774	8,859,811	8,859,811	1,319,180	-	-		-	277,864	682,902	2.160
	Dermody Properties Industrial Co-Invest Fund II, LP...		Dover.....	DE.....	Dermody Properties.....		08/28/2020		437,046	2,272,007	2,272,007	585,882	-	-		-	-	24,445	2.790
	Dermody Properties Industrial Fund II, L.P.....		Dover.....	DE.....	Dermody Properties.....		12/27/2018	-	8,749,745	8,749,745	8,749,745	7,480,397	-	-		-	4,961,829	957,769	2.420
	Dermody Properties Industrial Fund III, LP.....		Dover.....	DE.....	Dermody Properties.....		06/10/2021		4,466,046	4,231,979	4,231,979	(234,067)	-	-		-	-	10,563,690	1.500
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.....		Ontario.....	CA.....	Dermody Properties.....		11/08/2021		6,658,155	6,658,155	6,658,155	-	-	-		-	-	-	4.070
	DivcoWest Fund V, LP.....		Dover.....	DE.....	Divco West, LLC.....		06/23/2017		3,299,019	3,689,618	3,689,618	390,599	-	-		-	217,666	1,080,996	0.320
	DivcoWest Fund VI-A, LP.....		Dover.....	DE.....	Divco West, LLC.....		11/29/2020		1,129,039	1,001,556	1,001,556	(127,483)	-	-		-	-	3,829,099	0.220
	Exeter Industrial Value Fund IV, L.P.....		Dover.....	DE.....	EQT Exeter.....		10/24/2016		781,331	781,331	781,331	(2,480,906)	-	-		-	10,174,418	556,863	0.780
	Exeter Industrial Value fund V, L.P.....		Dover.....	DE.....	EQT Exeter.....		10/23/2020		8,400,000	10,559,419	10,559,419	2,159,419	-	-		-	-	3,600,000	0.610
	FrontRange Co-GP Property Fund, LP.....		Dover.....	DE.....	FrontRange Co-GP Property Fund.....		04/30/2021		461,226	456,169	456,169	(5,057)	-	-		-	-	3,600,000	1.000
	GEM Realty Fund VI, L.P.....		Wilmington.....	DE.....	GEM Realty Capital.....		04/15/2016		6,113,679	7,136,486	7,136,486	1,198,727	-	-		-	944,651	5,699,297	1.180
	Haines Madison LLC.....		Columbus.....	OH.....	White Haines LLC.....		08/20/2021		38,650	38,650	38,650	-	-	-		-	-	1,159,131	0.320
	Harrison Street Real Estate Partners VII, L.P.....		Dover.....	DE.....	Harrison Street.....		03/12/2019		7,501,031	7,899,214	7,899,214	564,277	-	-		-	-	1,589,758	0.770
	Harrison Street Real Estate Partners VIII, L.P.....		Dover.....	DE.....	Harrison Street.....		03/29/2021		5,538,908	5,369,557	5,369,557	(169,351)	-	-		-	-	4,446,133	0.500
	Helios Infracore LLC.....		Washington.....	DC.....	Sol Systems LLC.....		12/22/2017		10,376,423	5,374,938	5,374,938	(1,907,367)	-	-		-	-	2,482,490	6.500
	HSREP VI Co-Investment 3, L.P.....		Dover.....	DE.....	Harrison Street.....		05/02/2018		3,276,393	6,461,513	6,461,513	1,742,673	-	-		-	117,277	251,228	5.610
	HSREP VII Co-Investment, L.P.....		New York.....	NY.....	Harrison Street.....		05/02/2019		1,460,848	1,892,687	1,892,687	382,489	-	-		-	-	683,470	1.410
	HSREP VIII Co-Investment, L.P.....		Dover.....	DE.....	Harrison Street.....		08/11/2021		466,586	463,357	463,357	(3,229)	-	-		-	-	4,533,368	0.990
	Madison Realty Capital Debt Fund IV LP.....		Dover.....	DE.....	Madison Realty Capital.....		04/22/2019		7,705,614	8,581,134	8,581,134	142,371	-	-		-	663,803	2,570,983	0.880
	Madison Realty Capital Debt Fund V LP.....		Dover.....	DE.....	Madison Realty Capital.....		03/27/2020		12,274,079	12,753,225	12,753,225	386,949	-	-		-	21,317	5,739,843	0.870
	Model Tobacco Development Group LLC.....		Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....		10/27/2020		931,778	230,104	230,104	-	(701,674)	-		-	-	-	0.080
	Oak Street Real Estate Capital Fund V, LP.....		Dover.....	DE.....	Oak Street Real Estate Capital, LLC.....		11/16/2020		4,617,471	5,141,953	5,141,953	524,482	-	-		-	411,281	6,785,000	0.500
	PCCP Credit IX, LP.....		Dover.....	DE.....	PCCP.....		03/28/2017		5,676,450	5,891,874	5,891,874	148,117	-	-		-	434,332	9,347,800	1.400
	PCCP Credit X, LP.....		Dover.....	DE.....	PCCP.....		08/17/2021		11,643,595	11,724,874	11,724,874	81,279	-	-		-	-	13,985,995	1.730
	PCCP Equity VII.....		Dover.....	DE.....	PCCP.....		05/10/2016		4,158,072	5,566,350	5,566,350	586,860	-	-		-	1,141,768	1,634,925	1.250
	PCCP Equity VIII.....		Dover.....	DE.....	PCCP.....		09/18/2018		9,880,384	11,145,316	11,145,316	445,069	-	-		-	2,104,835	5,042,395	1.500
	Related Real Estate Fund III, LP.....		Dover.....	DE.....	Related Real Estate.....		08/27/2020		1,220,686	1,442,206	1,442,206	179,889	-	-		-	-	3,795,555	0.260
	US Government Building Open-End Feeder 1.....		San Antonio.....	TX.....	USAA Real Estate Company.....		07/17/2008		10,209,385	11,513,179	11,513,179	996,928	-	-		-	550,278	-	0.410
	US Regional Logistics Program II, L.P.....		Dover.....	DE.....	US RLP GP, LLC.....		01/12/2018		5,500,000	7,202,805	7,202,805	1,036,159	-	-		-	-	4,500,000	10.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Ares Capital Europe V.....	Wilmington.....	DE.....	Ares Management.....	06/09/2021.....	2	9,766,692	.....	.....	.....0.350
	Ares Private Credit Solutions II (Sub Debt).....	Wilmington.....	DE.....	Ares Management.....	11/16/2021.....	2	931,511	.....	.....	.....0.130
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE.....	Ares Private Credit Solutions.....	06/23/2017.....	2	.....	.....400,935	.....	.....0.200
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE.....	Blackstone Credit.....	06/03/2016.....	2	.....	.....526,819	.....	.....0.150
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY.....	HPS Investment Partners.....	01/25/2021.....	2	14,199,064	.....	.....	.....0.440
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY.....	HPS Investment Partners.....	01/25/2021.....	2	3,868,066	.....	.....	.....0.160
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	03/22/2018.....	2	.....	.....1,134,165	.....	.....0.460
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	03/31/2020.....	2	.....	.....6,165,647	.....	.....0.560
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	.....	.....177,121	.....	.....1.220
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX.....	Newstone Capital Partners.....	06/02/2019.....	2	.....	.....973,592	.....	.....1.170
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM.....	Oaktree Capital Management.....	01/15/2021.....	3	3,997,968	.....	.....	.....0.090
	Owl Rock Diversified Lending Insurance Fund L.P.....	New York.....	NY.....	Owl Rock Capital Corporation.....	12/20/2021.....	2	590,769	.....	.....	.....23.080
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA.....	TCW Direct Lending.....	05/14/2018.....	2	.....	.....2,133,390	.....	.....0.730
	TCW Rescue Financing Fund LP.....	Los Angeles.....	CA.....	TCW Direct Lending.....	10/13/2021.....	3	2,207,826	.....	.....	.....1.200
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Equity Partners.....	05/10/2017.....	2	.....	.....47,371	.....	.....0.390
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA.....	Vista Equity Partners.....	06/01/2016.....	2	.....	.....96,674	.....	.....6.120
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated					.....	.....	.....35,561,896	11,655,714	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Aequim Arbitrage Fund LP.....	Dover.....	DE.....	Aequim Alternative Investments LLC.....	07/29/2021.....	7	15,000,000	.....	.....	.....2.050
	Alphadyne International Partners LP.....	New York.....	NY.....	Alphadyne Capital LLC.....	06/25/2021.....	4	8,000,000	.....	.....	.....0.140
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.....	Wilmington.....	DE.....	AlpInvest.....	10/11/2021.....	3	1,204,732	.....	.....	.....0.200
	Altaris Health Partners V, L.P.....	New York.....	NY.....	Altaris Capital Partners, LLC.....	04/22/2021.....	3	605,641	.....	.....	.....0.100
	Ampersand 2020, L.P.....	Boston.....	MA.....	Ampersand Capital.....	11/12/2020.....	3	.....	.....320,522	.....	.....0.170
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management.....	03/20/2020.....	3	.....	.....1,286,770	.....	.....0.500
	Blackstone Infrastructure Partners.....	New York.....	NY.....	Blackstone Infrastructure.....	03/14/2019.....	3	.....	.....2,650,449	.....	.....0.090
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY.....	Blackstone Private Equity.....	04/13/2020.....	3	.....	.....416,281	.....	.....0.010
	Brevan Howard Fund Ltd.....	London.....	GBR.....	Brevan Howard Asset Management LLP.....	05/27/2021.....	4	6,000,000	.....	-	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN.....	Brookfield Asset Management.....	11/05/2019.....	3	.....	.....2,629,010	.....	.....0.040
	Centiva Onshore Fund, LP.....	Wilmington.....	DE.....	Centiva Capital LP.....	06/25/2021.....	13	15,000,000	.....	.....	.....0.680
	CHG PPC Investor LLC.....	Dover.....	DE.....	Pritzker Private Capital.....	12/20/2021.....	3	889,000	.....	.....	.....0.060
	Clearlake Capital Partners V.....	Santa Monica.....	CA.....	Clearlake Capital.....	12/05/2017.....	3	.....	.....509,838	.....	.....0.060
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA.....	Clearlake Capital.....	05/22/2020.....	3	.....	.....1,390,492	.....	.....0.040
	Dyal Capital Partners III, L.P.....	New York.....	NY.....	Dyal Capital.....	09/30/2016.....	3	.....	.....223,152	.....	.....0.140
	Dyal Capital Partners IV.....	New York.....	NY.....	Dyal Capital.....	06/11/2018.....	3	.....	.....1,410,252	.....	.....0.070
	EETF Sidecar I-A, L.P.....	New York.....	NY.....	EnCap Investments.....	04/21/2021.....	3	2,612,383	.....	.....	.....0.270
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY.....	EnCap Investments.....	04/21/2021.....	3	1,128,046	.....	.....	.....0.180
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX.....	EnCap Investments.....	04/21/2021.....	3	3,597,237	.....	.....	.....0.550
	EQT Infrastructure V.....	Stockholm.....	SWE.....	EQT Partners.....	08/13/2021.....	3	3,069,300	.....	.....	.....0.050
	FP Solar Finance LP.....	New York.....	NY.....	Fundamental Advisors.....	07/30/2020.....	3	.....	.....5,401,500	.....	.....19.130
	Fundamental Partners III, L.P.....	Wilmington.....	DE.....	Fundamental Advisors.....	05/18/2017.....	3	.....	.....422,961	.....	.....0.700
	Fundamental Partners IV LP.....	Wilmington.....	DE.....	Fundamental Advisors.....	12/11/2020.....	3	.....	.....3,411,442	.....	.....1.700
	Global Infrastructure Partners IV, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....	10/23/2019.....	3	.....	.....2,047,732	.....	.....0.050
	GTCR Fund XIII.....	New York.....	NY.....	GTCR.....	09/07/2021.....	3	268,750	.....	.....	.....0.040

SCHEDULE BA - PART 2

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

E08.1

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM.....	H.I.G. Global Capital Partners.....	06/18/2021.....	.....	.....99,554	.....	.....	.....0.160
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY.....	Intermediate Capital Group.....	08/24/2018.....	2	.....	.....1,495,870	.....	.....0.140
	ICG Europe Fund VIII SCSp.....	St Helier.....	JEY.....	Intermediate Capital Group.....	09/24/2021.....	2	902,272	.....	.....	.....1.750
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	04/09/2020.....	2	.....	.....2,532,104	.....	.....0.600
	J. Goldman, L.P.....	New York.....	NY.....	J. Goldman Capital GP.....	11/29/2021.....	5	15,000,000	.....	.....	.....0.980
	KH Aggregator LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	.....	.....25,295	.....	.....0.080
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT.....	Catterton Partners.....	05/22/2020.....	3	.....	.....221,699	.....	.....0.020
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE.....	Landmark Partners.....	12/06/2018.....	3	.....	.....798,918	.....	.....0.170
	Laurion Capital LP.....	Dover.....	DE.....	Laurion Capital.....	06/25/2021.....	13	8,000,000	.....	.....	.....0.130
	LMR Fund Limited.....	Grand Cayman.....	CYM.....	LMR Partners LLC.....	06/25/2021.....	4	6,000,000	.....	.....	.....0.130
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT.....	Mercato Partners.....	04/16/2021.....	3	476,667	.....	.....	.....0.670
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM.....	Navis.....	06/11/2021.....	3	221,347	.....	.....	.....0.130
	NB Specialty Finance Fund II, LP.....	Wilmington.....	DE.....	Neuberger Berman.....	12/20/2021.....	3	2,261,840	.....	.....	.....1.500
	Northleaf Infrastructure Capital Partners (US) III LP.....	Toronto.....	CAN.....	Northleaf Infrastructure Capital Partners.....	07/28/2021.....	3	4,232,072	.....	.....	.....0.700
	Parallax Fund, LP.....	San Francisco.....	CA.....	Parallax Volatility Advisers, L.P.....	06/25/2021.....	9	6,000,000	.....	.....	.....0.240
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	11/28/2018.....	3	.....	.....285,000	.....	.....2.030
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	01/27/2020.....	3	.....	.....4,266,000	.....	.....0.910
	PPC III LP.....	Dover.....	DE.....	Pritzker Private Capital.....	09/21/2021.....	3	2,636,338	.....	.....	.....0.190
	Tenor Opportunity Fund, L.P.....	New York.....	NY.....	Tenor Opportunity Associates, LLC.....	06/25/2021.....	9	8,000,000	.....	.....	.....0.340
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....169,588	.....	.....0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....251,465	.....	.....0.010
	Veritas Capital Fund VII.....	New York.....	NY.....	Veritas Capital.....	04/15/2020.....	3	.....	.....2,664,362	.....	.....0.080
	Veritas Capital Vantage Fund, L.P.....	Wilmington.....	DE.....	Veritas Capital.....	07/01/2021.....	3	406,908	.....	.....	.....0.280
	Verition Multi-Strategy Fund LLC.....	Chicago.....	IL.....	Verition Fund Managment LLC.....	08/30/2021.....	13	15,000,000	.....	.....	.....0.340
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX.....	Vista Equity Partners.....	01/24/2019.....	3	.....	.....991,118	.....	.....0.020
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	10/30/2019.....	3	.....	.....1,120,463	.....	.....0.310
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	.....	.....3,183,687	.....	.....0.230
	Yukon Capital Partners (IC) Parallel IV, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	12/30/2021.....	2	794,445	.....	.....	.....2.560
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	07/18/2017.....	2	.....	.....159,302	.....	.....1.250
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	11/24/2020.....	.....	.....	.....5,627,956	.....	.....2.560
	ZMC III, L.P.....	New York.....	NY.....	ZMC.....	01/03/2020.....	3	.....	.....150,173	.....	.....0.220
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							127,406,532	46,063,401	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	305 Broad SP LLC.....	Norfolk.....	VA.....	305 Broad SP MM LLC.....	09/15/2020.....	.....	.....	.....(62,731)	.....	.....17.820
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.....	AEW Core Property Trust.....	02/21/2019.....	.....	.....	.....607,652	.....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE.....	Almanac Realty Investors.....	12/21/2018.....	.....	.....	.....2,031,306	.....	.....0.850
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE.....	Ares Management.....	04/15/2021.....	.....	.....1,402,230	.....	.....	.....0.270
	Bell Institutional Fund VII, LLC.....	Dover.....	DE.....	Bell Partners.....	10/30/2019.....	.....	.....	.....2,700,059	.....	.....0.840
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	06/25/2019.....	.....	.....	.....556,313	.....	.....5.360
	Crow Holdings Realty Partners IX LP.....	Dover.....	DE.....	Crow Holdings Capital Partners.....	10/14/2020.....	.....	.....	.....11,668,040	.....	.....0.940
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE.....	Crow Holdings Capital Partners.....	05/01/2015.....	.....	.....	.....36,060	.....	.....0.700
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners.....	10/21/2016.....			2,245,514		2.160
	Dayton Housing LLC.....	St Louis.....	MO.....	MBS Dayton Housing Inc.....	05/17/2019.....			414		0.860

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE.....	Dermody Properties.....	08/28/2020.....			412,095.....		2.790.....
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE.....	Dermody Properties.....	12/27/2018.....			847,734.....		2.420.....
	Dermody Properties Industrial Fund III, LP.....	Dover.....	DE.....	Dermody Properties.....	06/10/2021.....		4,466,046.....			1.500.....
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.....	Ontario.....	CA.....	Dermody Properties.....	11/08/2021.....		6,658,155.....			4.070.....
	DivcoWest Fund V, LP.....	Dover.....	DE.....	Divco West, LLC.....	06/23/2017.....			195,986.....		0.320.....
	DivcoWest Fund VI-A, LP.....	Dover.....	DE.....	Divco West, LLC.....	11/06/2020.....			935,635.....		0.220.....
	Dominion Arms SP LLC.....	Norfolk.....	VA.....	Dominion Arms SP MM LLC.....	12/12/2018.....			719.....		12.370.....
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE.....	EQT Exeter.....	10/23/2020.....			5,400,000.....		0.610.....
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE.....	FrontRange Co-GP Property Fund.....	04/30/2021.....		461,226.....		1,000.....	1.000.....
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE.....	GEM Realty Capital.....	04/15/2016.....			2,040,000.....		1.180.....
	Haines Madison LLC.....	Columbus.....	OH.....	White Haines LLC.....	08/20/2021.....		38,650.....		0.320.....	0.320.....
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE.....	Harrison Street.....	03/12/2019.....			1,650,095.....		0.770.....
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE.....	Harrison Street.....	03/29/2021.....		5,538,908.....		0.500.....	0.500.....
	Helios Infracore LLC.....	Washington.....	DC.....	Sol Systems LLC.....	12/22/2017.....			72,305.....		6.500.....
	HSREP VII Co-Investment, L.P.....	New York.....	NY.....	Harrison Street.....	05/02/2019.....			448,944.....		1.410.....
	HSREP VIII Co-Investment, L.P.....	Dover.....	DE.....	Harrison Street.....	08/11/2021.....		466,586.....		0.990.....	0.990.....
	Madison Realty Capital Debt Fund IV LP.....	Dover.....	DE.....	Madison Realty Capital.....	04/22/2019.....			440,141.....		0.880.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE.....	Madison Realty Capital.....	03/27/2020.....			10,381,079.....		0.870.....
	Model Tobacco Development Group LLC.....	Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....	10/27/2020.....			838,443.....		0.080.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE.....	Oak Street Real Estate Capital, LLC.....	11/16/2020.....			2,550,000.....		0.500.....
	Oak Street Real Estate Capital Net Lease Property Fund, LP.....	Dover.....	DE.....	Oak Street Real Estate Capital, LLC.....	04/06/2021.....		1,225.....		1,800.....	1.800.....
	PCCP Credit IX, LP.....	Dover.....	DE.....	PCCP.....	03/28/2017.....			1,050,000.....		1.400.....
	PCCP Credit X, LP.....	Dover.....	DE.....	PCCP.....	08/17/2021.....		15,519,983.....		1.730.....	1.730.....
	PCCP Equity VII.....	Dover.....	DE.....	PCCP.....	05/10/2016.....			241,729.....		1.250.....
	PCCP Equity VIII.....	Dover.....	DE.....	PCCP.....	09/18/2018.....			4,832,012.....		1.500.....
	Related Real Estate Fund III, LP.....	Dover.....	DE.....	Related Real Estate.....	08/27/2020.....			902,037.....		0.260.....
	US Government Building Open-End Feeder 1.....	San Antonio.....	TX.....	USAA Real Estate Company.....	03/01/2019.....			550,278.....		0.410.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	01/12/2018.....			1,400,000.....		10.000.....
	US Regional Logistics Program III, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	01/27/2021.....		17,062,500.....		16.250.....	16.250.....
	US Regional Logistics Program, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	10/18/2016.....			200,000.....		6.670.....
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE.....	Walton Street Capital.....	05/18/2016.....			44,458.....		1.140.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE.....	Waterton Residential.....	11/03/2017.....			858,802.....		0.540.....
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE.....	Waterton Residential.....	12/10/2020.....			1,075,602.....		0.430.....
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							51,615,509.....	57,150,721.....	0.....	XXX.....
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI (NLAIC), LLC.....	Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....	02/29/2016.....			102,789.....		100.000.....
22999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....							0.....	102,789.....	0.....	XXX.....
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Pretium Residential Credit Fund II, LP.....	New York.....	NY.....	Pretium Partners.....	04/20/2021.....	3.....	8,297,957.....			1.200.....
25999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....							8,297,957.....	0.....	0.....	XXX.....
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the										

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Smart Collateralized Loan_5500003459.....	ESSEX JCT.....	VT.....	Nationwide Life and Annuity Insurance Company.....	12/14/2018.	.....	.....	59,235	.....	.....
2999999. Total - Collateral Loans - Unaffiliated.....							0	59,235	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	ST GA Fund NW 2018 LLC.....	Atlanta.....	GA.....	SunTrust Community Capital LLC.....	12/27/2018.	.....	.....	40	.....	3.300
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	40	0	XXX
4899999. Subtotal - Unaffiliated.....							222,881,894	114,929,111	0	XXX
4999999. Subtotal - Affiliated.....							0	5,102,789	0	XXX
5099999. Totals.....							222,881,894	120,031,900	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017.	12/23/2021.	1,021,070	-	-	-	-	0	-	1,021,070	1,021,070	-	-	0	-
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/23/2021.	2,349,224	-	-	-	-	0	-	2,349,224	2,349,224	-	-	0	-
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/22/2021.	3,940,410	-	-	-	-	0	-	3,940,410	3,940,410	-	-	0	-
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY..	Distribution.....	01/25/2021.	11/30/2021.	184,395	-	-	-	-	0	-	184,395	184,395	-	-	0	-
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018.	11/10/2021.	748,193	-	-	-	-	0	-	748,193	748,193	-	-	0	-
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020.	10/28/2021.	569,143	-	-	-	-	0	-	569,143	569,143	-	-	0	-
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	12/16/2021.	2,516,178	-	-	-	-	0	-	2,516,178	2,516,178	-	-	0	-
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019.	12/22/2021.	2,597,062	-	-	-	-	0	-	2,597,062	2,597,062	-	-	0	-
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA..	Distribution.....	05/14/2018.	12/29/2021.	1,565,456	-	-	-	-	0	-	1,565,456	1,565,456	-	-	0	-
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017.	11/09/2021.	854,243	-	-	-	-	0	-	854,243	854,243	-	-	0	-
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	11/04/2021.	918,510	-	-	-	-	0	-	918,510	918,510	-	-	0	-
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....							17,263,884	0	0	0	0	0	0	17,263,884	17,263,884	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
E09	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020.	12/15/2021.	275,914	-	-	-	-	0	-	275,914	275,914	-	-	0	-
	Blackstone Infrastructure Partners.....	New York.....	NY..	Distribution.....	03/14/2019.	12/30/2021.	26,831	-	-	-	-	0	-	26,831	26,831	-	-	0	-
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY..	Distribution.....	04/13/2020.	03/15/2021.	2,059	-	-	-	-	0	-	2,059	2,059	-	-	0	-
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019.	12/15/2021.	1,252,117	-	-	-	-	0	-	1,252,117	1,252,117	-	-	0	-
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017.	12/29/2021.	746,185	-	-	-	-	0	-	746,185	746,185	-	-	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	-
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017.	02/22/2021.	40,473	-	-	-	-	0	-	40,473	40,473	-	-	0	-
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018.	10/18/2021.	910,604	-	-	-	-	0	-	910,604	910,604	-	-	0	-
	EETF Sidecar I-A, L.P.....	New York.....	NY..	Distribution.....	04/21/2021.	12/28/2021.	552,464	-	-	-	-	0	-	552,464	552,464	-	-	0	-
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY..	Distribution.....	04/21/2021.	12/28/2021.	277,353	-	-	-	-	0	-	277,353	277,353	-	-	0	-
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX..	Distribution.....	04/21/2021.	12/28/2021.	1,085,135	-	-	-	-	0	-	1,085,135	1,085,135	-	-	0	-
	EQT Infrastructure V.....	Stockholm.....	SWE	Distribution.....	08/13/2021.	12/17/2021.	84,582	-	-	-	-	0	-	84,582	84,582	-	-	0	-
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017.	12/23/2021.	387,714	-	-	-	-	0	-	387,714	387,714	-	-	0	-
	Fundamental Partners IV LP.....	Wilmington.....	DE..	Distribution.....	12/11/2020.	06/16/2021.	61,627	-	-	-	-	0	-	61,627	61,627	-	-	0	-
	GTCR Fund XIII.....	New York.....	NY..	Distribution.....	09/07/2021.	12/30/2021.	73,504	-	-	-	-	0	-	73,504	73,504	-	-	0	-
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM	Distribution.....	06/18/2021.	06/18/2021.	-	-	-	-	-	0	-	99,554	-	(2,282)	(97,272)	(99,554)	-
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY	Distribution.....	08/24/2018.	08/04/2021.	111,711	-	-	-	-	0	-	111,711	114,371	2,660	-	2,660	-
	ICG Europe Fund VIII SCSp.....	St Helier.....	JEY	Distribution.....	09/24/2021.	12/14/2021.	208,689	-	-	-	-	0	-	208,689	201,034	(7,655)	-	(7,655)	-
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX	Distribution.....	04/09/2020.	02/05/2021.	381	-	-	-	-	0	-	381	381	-	-	0	-
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/30/2021.	121,477	-	-	-	-	0	-	121,477	121,477	-	-	0	-
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT..	Distribution.....	05/22/2020.	04/14/2021.	64,963	-	-	-	-	0	-	64,963	64,963	-	-	0	-
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018.	12/28/2021.	2,372,157	-	-	-	-	0	-	2,372,157	2,372,157	-	-	0	-
	NB Specialty Finance Fund II, LP.....	Wilmington.....	DE..	Distribution.....	12/20/2021.	12/06/2021.	20,302	-	-	-	-	0	-	20,302	20,302	-	-	0	-
	Northleaf Infrastructure Capital Partners (US) III LP.....	Toronto.....	CAN	Distribution.....	07/28/2021.	07/28/2021.	67,786	-	-	-	-	0	-	67,786	67,786	-	-	0	-
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	06/30/2021.	17,730	-	-	-	-	0	-	17,730	17,730	-	-	0	-
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	12/30/2021.	63,329	-	-	-	-	0	-	63,329	63,329	-	-	0	-
	Veritas Capital Fund VII.....	New York.....	NY..	Distribution.....	04/15/2020.	02/04/2021.	224,636	-	-	-	-	0	-	224,636	224,636	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019.	12/29/2021.	1,391,431	-	-	-	-	0	-	1,391,431	1,391,431	-	-	0	-
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/30/2021.	1,325,928	-	-	-	-	0	-	1,325,928	1,325,928	-	-	0	-
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN.	Distribution.....	07/18/2017.	12/14/2021.	929,240	-	-	-	-	0	-	929,240	929,240	-	-	0	-
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN.	Distribution.....	11/24/2020.	12/30/2021.	556,828	-	-	-	-	0	-	6,184,784	6,184,784	-	-	0	246,553
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								0	0	0	0	0	0	19,000,885	18,896,336	(7,277)	(97,272)	(104,549)	246,553

Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated

[illegible]

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

22999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated	NW REI (NLAIC), LLC.....	Columbus.....	OH, Distribution.....	02/29/2016.....	06/30/2021.....	20,295,001	-	-	-	-	0	-	20,295,001	20,295,001	-	-	0
22999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated						20,295,001	0	0	0	0	0	0	20,295,001	20,295,001	0	0	0

Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Pretium Residential Credit Fund II, LP.....	New York.....	NY..	Distribution.....	04/20/2021.	11/12/2021.	21,897	-	-	-	-	0	-	21,897	21,897	-	-	0	-
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....							21,897	0	0	0	0	0	0	21,897	21,897	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48117796780.....	CHAGRIN FALLS.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	124,811	.....	.....	.....	.....	......0	.....	.....124,811	124,811	-	-	0	10,426
	Smart Collateralized Loan_48118021118.....	VALLEY CITY.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	99,073	.....	.....	.....	.....	......0	.....	.....99,073	99,073	-	-	0	2,627
	Smart Collateralized Loan_5500000087.....	SHAKER HEIGHTS.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	42,016	.....	.....	.....	.....	......0	.....	.....42,016	42,016	-	-	0	-
	Smart Collateralized Loan_5500001033.....	CINCINNATI.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	916,372	.....	.....	.....	.....	......0	.....	.....916,372	916,372	-	-	0	17,993
2999999. Total - Collateral Loans - Unaffiliated.....							1,182,272	0	0	0	0	0	0	1,182,272	1,182,272	0	0	0	31,046
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	ST GA Fund NW 2018 LLC.....	Atlanta.....	GA..	Fully Amortized.....	12/27/2018.	12/31/2021.	-	-	(40)	-	-	(40)	-	-	-	-	-	0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	0	(40)	0	0	(40)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated.....							91,329,280	1,620	61,558	0	0	63,178	0	97,059,635	96,951,989	(7,277)	(100,369)	(107,646)	282,599
4999999. Subtotal - Affiliated.....							20,295,001	0	0	0	0	0	0	20,295,001	20,295,001	0	0	0	0
5099999. Totals.....							111,624,281	1,620	61,558	0	0	63,178	0	117,354,636	117,246,990	(7,277)	(100,369)	(107,646)	282,599

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value			Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)												Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
455780	CH	7			Indonesia (Republic of) AID Sr Nt.....			2.B FE.....	5,819,500	116.473	5,823,630	5,000,000	5,808,790		(10,710)			4.750	2.273	FA.....	92,361		11/22/2021.	02/11/2029.
455780	CJ	3			Indonesia (Republic of) AID Sr Nt.....			2.B FE.....	3,673,020	131.688	3,647,763	2,770,000	3,666,908		(6,112)			5.350	3.493	FA.....	57,631		09/07/2021.	02/11/2049.
455780	CV	6			Indonesia (Republic of) AID Sr Nt.....			2.B FE.....	2,141,700	97.552	2,146,133	2,200,000	2,143,595		1,895			1.850	2.159	MS.....	12,323	27,133	08/27/2021.	03/12/2031.
455780	CY	0	LS		Indonesia (Republic of) AID Sr Nt.....		2	2.B FE.....	813,591	99.475	828,628	833,000	814,014		423			2.150	2.418	JJ.....	7,612		10/05/2021.	07/28/2031.
912810	EN	4	SD		U S Treasury Bd.....			1.A.....	518,906	106.223	531,114	500,000	501,301		(1,401)			7.625	7.310	MN.....	4,950	38,125	01/21/1993.	11/15/2022.
912828	3P	3	SD		U S Treasury Nt.....			1.A.....	117,624	103.789	124,547	120,000	118,922		342			2.250	2.563	JD.....	7	2,700	01/19/2018.	12/31/2024.
912828	6B	1	SD		U S Treasury Nt.....			1.A.....	1,000,434	108.188	1,081,875	1,000,000	1,000,331		(42)			2.625	2.620	FA.....	9,915	26,250	03/14/2019.	02/15/2029.
0199999.	U.S. Government - Issuer Obligations.....								14,084,775	XXX	14,183,690	12,423,000	14,053,861	0	(15,605)	0	0	XXX	XXX	XXX	184,799	94,208	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
911760	LQ	7			Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....			1.A.....	106,029	112.658	116,183	103,129	104,055		(125)			6.750	6.367	MON.....	580	6,961	06/10/2002.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....								106,029	XXX	116,183	103,129	104,055	0	(125)	0	0	XXX	XXX	XXX	580	6,961	XXX	XXX
0599999.	Total - U.S. Government.....								14,190,804	XXX	14,299,873	12,526,129	14,157,916	0	(15,730)	0	0	XXX	XXX	XXX	185,379	101,169	XXX	XXX
All Other Governments - Issuer Obligations																								
000000	00	0	D		Saudi International Govt Bond Sr Nt.....			1.F FE.....	2,248,750	108.944	2,239,885	2,056,000	2,242,893		(5,857)			3.625	2.049	MS.....	24,222		10/14/2021.	03/04/2028.
000000	00	0	D		Russian Federation Sr Nt.....			2.B FE.....	3,164,000	110.296	3,088,280	2,800,000	3,153,386		(10,614)			4.375	2.456	MS.....	34,028		10/05/2021.	03/21/2029.
000000	00	0	D	1	Qatar State of Sr Nt.....			1.D FE.....	12,432,768	112.325	12,348,989	10,994,000	12,393,799		(38,969)			3.750	2.070	AO.....	85,891	140,625	11/10/2021.	04/16/2030.
000000	00	0	D		Saudi International Bond Sr Nt.....			1.F FE.....	2,678,125	107.550	2,688,738	2,500,000	2,673,841		(4,284)			3.250	2.370	AO.....	15,573	40,625	10/01/2021.	10/22/2030.
000000	00	0	D		Abu Dhabi Sr Nt.....			1.C FE.....	2,418,750	97.328	2,433,200	2,500,000	2,420,688		1,938			1.700	2.082	MS.....	14,049		09/30/2021.	03/02/2031.
000000	00	0	D		HUNGARY Sr Nt.....			2.B FE.....	3,688,392	98.507	3,699,923	3,756,000	3,689,159		767			2.125	2.331	MS.....	21,949		11/16/2021.	09/22/2031.
000000	00	0	D		UAE International Govt Bond Sr Nt.....			1.D FE.....	982,500	99.947	999,471	1,000,000	982,820		320			2.000	2.196	AO.....	4,000		10/14/2021.	10/19/2031.
000000	00	0	D		Saudi International Bond Sr Nt.....			1.F FE.....	2,541,504	97.688	2,543,788	2,604,000	2,541,820		316			2.250	2.498	FA.....	24,250		12/07/2021.	02/02/2033.
000000	00	0	D		Republic of Indonesia Sr Nt.....			2.B FE.....	1,436,932	140.218	1,452,657	1,036,000	1,431,787		(5,145)			6.625	3.378	FA.....	25,547		09/24/2021.	02/17/2037.
000000	00	0	D		Republic of Kazakhstan Sr Nt.....			2.B FE.....	1,453,797	123.834	1,450,093	1,171,000	1,453,392		(405)			4.875	3.353	AO.....	12,210		12/10/2021.	10/14/2044.
000000	00	0	D		Republic Of Indonesia Sr Nt.....			2.B FE.....	3,558,740	124.950	3,644,777	2,917,000	3,555,829		(2,911)			5.125	3.704	JJ.....	68,934		10/27/2021.	01/15/2045.
000000	00	0	D	1	State of Qatar Sr Nt.....			1.D FE.....	4,325,859	126.563	4,324,668	3,417,000	4,323,050		(2,809)			4.625	3.073	JD.....	12,731	67,456	12/02/2021.	06/02/2046.
000000	00	0	D		Saudi International Bond Sr Nt.....			1.F FE.....	692,359	117.551	688,848	586,000	692,173		(186)			4.500	3.412	AO.....	4,761		12/03/2021.	10/26/2046.
000000	00	0	D		Saudi Intl Bd Sr Nt.....			1.F FE.....	2,743,716	119.979	2,802,707	2,336,000	2,742,335		(1,381)			4.625	3.584	AO.....	26,110		12/03/2021.	10/04/2047.
000000	00	0	D		Hungary Sr Nt.....			2.B FE.....	704,704	98.450	693,086	704,000	704,704					3.125	3.120	MS.....	6,111		12/15/2021.	09/21/2051.
168863	DT	2	D	2	Republic of Chile Sr Nt.....			1.F FE.....	10,072,500	97.360	9,735,950	10,000,000	10,071,030		(1,470)			2.550	2.478	JJ.....	109,083		09/20/2021.	07/27/2033.
445545	AL	0	D		Republic of Hungary Sr Nt.....			2.B FE.....	5,458,500	108.713	5,435,655	5,000,000	5,441,709		(16,791)			5.375	1.341	MS.....	71,667		11/29/2021.	03/25/2024.
698299	BH	6	D	1	Republic of Panama Sr Nt.....			2.B FE.....	1,917,366	110.470	1,842,643	1,668,000	1,915,810		(1,556)			4.500	3.645	AO.....	15,638	37,530	09/08/2021.	04/16/2050.
698299	BK	9	D	1	Republic of Panama Sr Nt.....			2.B FE.....	4,123,799	103.736	4,143,212	3,994,000	4,121,246		(2,553)			3.160	2.705	JJ.....	55,392		10/26/2021.	01/23/2030.
698299	BN	3	D	1	Republic of Panama Sr Nt.....			2.B FE.....	2,586,270	95.203	2,532,405	2,660,000	2,587,884		1,614			2.252	2.541	MS.....	15,309	24,322	10/15/2021.	09/29/2032.
715638	BU	5	D		Republic of Peru Sr Nt.....			2.A FE.....	3,375,000	109.863	3,295,875	3,000,000	3,356,602		(18,398)			4.125	1.896	FA.....	43,313		09/08/2021.	08/25/2027.
715638	DE	9	D	1	Republic of Peru Sr Nt.....			2.A FE.....	2,565,000	101.509	2,537,715	2,500,000	2,561,450		(3,550)			2.392	1.750	JJ.....	26,246		10/01/2021.	01/23/2026.
715638	DF	6	D		Republic of Peru Sr Nt.....			2.A FE.....	4,326,105	99.621	4,260,769	4,277,000	4,324,794		(1,310)			2.783	2.643	JJ.....	52,240		12/09/2021.	01/23/2031.
715638	DU	3	D	1	Republic of Peru Sr Unsecured Nt.....			2.A FE.....	4,797,503	99.799	4,844,248	4,854,000	4,797,901		398			3.000	3.115	JJ.....	23,866		11/22/2021.	01/15/2034.
718286	BZ	9	D		Republic of Philippines Sr Nt.....			2.B FE.....	3,918,250	112.308	3,930,794	3,500,000	3,916,120		(2,130)			3.950	3.086	JJ.....	61,828		11/10/2021.	01/20/2040.
718286	CA	3	D		Republic of Philippines Sr Nt.....			2.B FE.....	2,678,242	109.707	2,684,521	2,447,000	2,675,837		(2,405)			3.700	3.052	MS.....	30,180		09/21/2021.	03/01/2041.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718286	CJ	4	Republic of Philippines Sr Nt.....	.....	D	.....	2.B FE.....	847,761	...103.216	860,825	834,000	847,443	.....	.....(318)	.....	.....	....2.457	2.244	MN.....	3,188	10,246	10/07/2021.	05/05/2030.
80413T	AP	4	Saudi International Bond Sr Nt.....	.....	D	.....	1.F FE.....	3,150,000	...103.269	3,098,055	3,000,000	3,142,004	.....	.....(7,996)	.....	.....	....2.500	1.530	FA.....	30,833	.....	09/09/2021.	02/03/2027.
80413T	AT	6	Saudi International Bond Sr Nt.....	.....	D	.....	1.F FE.....	5,432,500	...107.550	5,377,475	5,000,000	5,418,002	.....	.....(14,498)	.....	.....	....3.250	2.200	AO.....	31,146	81,250	08/26/2021.	10/22/2030.
91086Q	BB	3	United Mexican States Sr Nt.....	.....	D	1	2.B FE.....	1,899,625	...109.316	1,913,027	1,750,000	1,899,228	.....	.....(397)	.....	.....	....4.750	4.157	MS.....	26,092	.....	11/22/2021.	03/08/2044.
91086Q	BF	4	United Mexican States Sr Nt.....	.....	D	1	2.B FE.....	3,059,390	...107.177	2,979,532	2,780,000	3,057,295	.....	.....(2,095)	.....	.....	....4.600	3.954	JJ.....	56,125	.....	09/02/2021.	01/23/2046.
91087B	AD	2	United Mexican States Sr Nt.....	.....	D	1	2.B FE.....	3,244,500	...106.943	3,208,287	3,000,000	3,243,170	.....	.....(1,330)	.....	.....	....4.600	4.092	FA.....	54,050	.....	09/21/2021.	02/10/2048.
91087B	AK	6	United Mexican States Sr Nt.....	.....	D	1	2.B FE.....	2,496,960	...113.159	2,444,237	2,160,000	2,488,252	.....	.....(8,708)	.....	.....	....4.750	2.991	AO.....	18,240	51,300	09/07/2021.	04/27/2032.
91087B	AM	2	United Mexican States Sr Nt.....	.....	D	1	2.B FE.....	642,321	...97.594	650,951	667,000	642,731	.....	.....410	.....	.....	....2.659	3.109	MN.....	1,823	8,868	10/25/2021.	05/24/2031.
AX8009	11	7	Russian Federation Sr Nt.....	.....	D	.....	2.B FE.....	7,956,000	...118.019	7,789,261	6,600,000	7,938,261	.....	.....(17,739)	.....	.....	....5.100	3.207	MS.....	86,955	51,000	10/26/2021.	03/28/2035.
0699999.	All Other Governments - Issuer Obligations.....							119,618,488	XXX	118,664,547	110,068,000	119,448,445	0	(170,042)	0	0	XXX	XXX	XXX	1,193,580	513,222	XXX	XXX
1099999.	Total - All Other Governments.....							119,618,488	XXX	118,664,547	110,068,000	119,448,445	0	(170,042)	0	0	XXX	XXX	XXX	1,193,580	513,222	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
13063A	5G	5	California St GO Bld Amer Bd Txbl Var Pu.....	.....	SD..	.....	1.C FE.....	10,578,584	...166.961	12,037,917	7,210,000	10,079,034	.....	.....(110,725)	.....	.....	....7.550	4.267	AO.....	136,089	544,355	02/07/2017.	04/01/2039.
13063A	7D	0	California St GO Bld Amer Bd.....	.....	SD..	.....	1.C FE.....	13,759,305	...157.809	17,169,608	10,880,000	13,175,890	.....	.....(75,422)	.....	.....	....7.300	5.432	AO.....	198,560	794,240	05/01/2012.	10/01/2039.
13063B	FR	8	California St GO Bld Amer Bd.....	.....	SD..	.....	1.C FE.....	7,842,763	...165.933	10,719,298	6,460,000	7,577,705	.....	.....(33,158)	.....	.....	....7.625	6.043	MS.....	164,192	492,575	07/19/2011.	03/01/2040.
13063D	GD	4	California St GO Txbl-Ref.....	.....	SD..	.....	1.C FE.....	25,847,010	...115.263	28,239,411	24,500,000	25,404,717	.....	.....(125,959)	.....	.....	....4.500	3.830	AO.....	275,625	1,102,500	04/18/2018.	04/01/2033.
13063D	GE	2	California St GO Txbl-Ref.....	.....	SD..	.....	1.C FE.....	7,371,840	...114.922	8,044,505	7,000,000	7,250,217	.....	.....(34,685)	.....	.....	....4.600	3.949	AO.....	80,500	322,000	04/18/2018.	04/01/2038.
20772J	AA	0	Connecticut St GO School Const Bd Ser B.....	.....	SD..	.....	1.D FE.....	10,060,400	...123.950	12,394,990	10,000,000	10,031,761	.....	.....(3,248)	.....	.....	....5.295	5.245	AO.....	132,375	529,500	10/06/2010.	10/01/2029.
373385	CB	7	Georgia St GO Txbl - Ser B.....	.....	SD..	.....	1.A FE.....	14,722,038	...106.348	15,771,453	14,830,000	14,741,001	.....	.....4,470	.....	.....	....3.300	3.351	FA.....	203,913	489,390	07/20/2017.	02/01/2037.
373385	DM	2	Georgia St GO Txbl Tranche 2 Ser B.....	.....	SD..	.....	1.A FE.....	6,122,464	...109.636	6,698,778	6,110,000	6,118,652	.....	.....(1,158)	.....	.....	....3.700	3.675	JJ.....	113,035	226,070	07/19/2018.	07/01/2032.
373385	DN	0	Georgia St GO Txbl Tranche 2 Ser B.....	.....	SD..	.....	1.A FE.....	3,707,548	...109.493	4,051,248	3,700,000	3,705,243	.....	.....(701)	.....	.....	....3.750	3.725	JJ.....	69,375	138,750	07/19/2018.	07/01/2033.
373385	DP	5	Georgia St GO Txbl Tranche 2 Ser B.....	.....	SD..	.....	1.A FE.....	5,944,080	...109.994	6,599,646	6,000,000	5,953,286	.....	.....2,856	.....	.....	....3.800	3.879	JJ.....	114,000	228,000	09/11/2018.	07/01/2034.
373385	FG	3	Georgia St GO Txbl.....	.....	SD..	.....	1.A FE.....	6,559,232	...106.594	6,991,741	6,559,232	6,559,232	.....	.....	.....	.....	....2.900	2.900	JJ.....	95,109	190,218	06/20/2019.	07/01/2034.
452152	FA	4	Illinois St GO Bld Amer Bd Ser 3.....	.....	SD..	.....	2.B FE.....	5,088,250	...122.890	6,144,515	5,000,000	5,063,321	.....	.....(2,925)	.....	.....	....6.725	6.580	AO.....	84,063	336,250	04/29/2010.	04/01/2035.
57582R	YN	0	Massachusetts St GO Ref Ser D.....	.....	SD..	.....	1.B FE.....	18,623,372	...102.306	19,052,752	18,623,372	18,623,372	.....	.....	.....	.....	....2.663	2.663	MS.....	165,313	495,940	08/27/2019.	09/01/2039.
57582R	YP	5	Massachusetts St GO Tcbl Ref Ser D.....	.....	SD..	.....	1.B FE.....	6,075,000	...102.411	6,221,462	6,075,000	6,075,000	.....	.....	.....	.....	....2.813	2.813	MS.....	56,963	170,890	08/27/2019.	09/01/2043.
882724	HC	4	Texas St GO Txbl Public Fin Auth.....	.....	SD..	.....	1.A FE.....	4,195,000	...112.641	4,725,298	4,195,000	4,195,000	.....	.....	.....	.....	....3.749	3.749	AO.....	39,318	157,271	08/29/2018.	10/01/2031.
882724	HD	2	Texas St GO Txbl Public Fin Auth.....	.....	SD..	.....	1.A FE.....	6,750,000	...112.606	7,600,919	6,750,000	6,750,000	.....	.....	.....	.....	....3.819	3.819	AO.....	64,446	257,783	08/29/2018.	10/01/2032.
882724	QN	0	Texas St GO Txbl-Ref-State of Tx Hwy Imp.....	.....	SD..	.....	1.A FE.....	50,000	...105.779	52,889	50,000	50,000	.....	.....	.....	.....	....2.964	2.964	AO.....	371	1,482	11/14/2019.	04/01/2034.
882724	QP	5	Texas St GO Txbl-Ref-State of Tx Hwy Imp.....	.....	SD..	.....	1.A FE.....	95,000	...106.057	100,754	95,000	95,000	.....	.....	.....	.....	....3.211	3.211	AO.....	763	3,050	11/14/2019.	04/01/2044.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							153,391,886	XXX	172,617,184	144,037,604	151,448,431	0	(380,655)	0	0	XXX	XXX	XXX	1,994,010	6,480,264	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							153,391,886	XXX	172,617,184	144,037,604	151,448,431	0	(380,655)	0	0	XXX	XXX	XXX	1,994,010	6,480,264	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
167486	HL	6	Chicago IL GO Ser B.....	.....	SD..	.....	2.C FE.....	10,000,000	...122.990	12,299,020	10,000,000	10,000,000	.....	.....	.....	.....	....6.207	6.207	JJ.....	310,350	620,700	01/14/2010.	01/01/2032.
199507	3S	1	Columbus OH City Sch Dist GO Ref Txbl Sc.....	.....	SD..	.....	1.C FE.....	7,419,360	...113.035	7,347,262	6,500,000	6,877,714	.....	.....(89,289)	.....	.....	....4.750	3.160	JD.....	25,729	308,750	04/24/2015.	12/01/2026.
30382A	JB	9	Fairfax Cnty VA GO Ref Ser B.....	.....	SD..	.....	1.A FE.....	1,982,780	...110.815	2,216,300	2,000,000	1,985,855	.....	.....1,062	.....	.....	....3.500	3.580	AO.....	17,500	70,000	01/29/2019.	10/01/2032.
442331	3J	1	Houston TX GO Txbl.....	.....	SD..	.....	1.D FE.....	10,000,000	...112.568	11,256,840	10,000,000	10,000,000	.....	.....	.....	.....	....4.061	4.061	MS.....	135,367	406,100	12/20/2017.	03/01/2035.
442331	3K	8	Houston TX GO Txbl.....	.....	SD..	.....	1.D FE.....	10,000,000	...122.718	12,271,780	10,000,000	10,000,000	.....	.....	.....	.....	....3.961	3.961	MS.....	132,033	396,100	12/20/2017.	03/01/2047.
45528S	5S	1	Indianapolis IN Pub Impt GO Bld Amer Bds.....	.....	SD..	.....	1.D FE.....	10,624,149	...140.502	11,767,076	8,375,000	10,310,814	.....	.....(70,114)	.....	.....	....6.116	4.266	JJ.....	236,188	512,215	03/31/2017.	01/15/2040.
544351	MX	4	Los Angeles CA GO Txbl Ser A.....	.....	SD..	.....	1.C FE.....	7,302,251	...111.036	8,116,732	7,310,000	7,304,322	.....	.....478	.....	.....	....3.790	3.800	MS.....	92,350	277,049	07/17/2018.	09/01/2031.

SCHEDULE D - PART 1

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

1		2		3 Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
544351	MY	2	Los Angeles CA GO TxbI Ser A.....	.....	.....	..2	1.C FE.....	5,293,698	110.737	5,880,124	5,310,000	5,297,210	.....	.....954	.....	.....	3.820	3.848	MS.....	67,614	202,842	07/17/2018.	09/01/2032.
544646	ZR	6	Los Angeles CA Uni Sch Dist GO Bld Amer.....	.....	.....	..1	1.E FE.....	11,992,543	139.293	12,181,147	8,745,000	11,317,756	.....	.....(158,381)	.....	.....	6.758	3.783	JJ.....	295,494	590,987	06/08/2017.	07/01/2034.
59163P	KP	7	Metro OR GO Taxable Bond.....	.....	.....	..2	1.A FE.....	4,361,991	107.989	4,485,863	4,154,000	4,318,574	.....	.....(19,956)	.....	.....	3.100	2.511	JD.....	10,731	128,774	10/10/2019.	06/01/2031.
59163P	KS	1	Metro OR GO TxbI.....	.....	.....	..2	1.A FE.....	19,764,614	107.893	20,651,857	19,141,000	19,622,622	.....	.....(57,512)	.....	.....	3.250	2.871	JD.....	51,840	622,083	06/18/2019.	06/01/2034.
59163P	KX	0	Metro OR GO TxbI.....	.....	.....	..2	1.A FE.....	19,715,800	109.392	21,878,340	20,000,000	19,742,839	.....	.....10,464	.....	.....	3.500	3.600	JD.....	58,333	700,000	05/02/2019.	06/01/2039.
717883	SD	5	Philadelphia PA Sch Dist GO Build Amer B.....	.....	.....	.....	1.E FE.....	20,000,000	122.763	24,552,540	20,000,000	20,000,000	.....	.....	.....	.....	5.060	5.060	MS.....	337,333	1,012,000	10/20/2016.	09/01/2042.
736688	LX	8	Portland OR Comm College GO TxbIe Pensio.....	.....	.....	..2	1.B FE.....	5,000,000	116.603	5,830,155	5,000,000	5,000,000	.....	.....	.....	.....	4.637	4.637	JD.....	19,321	231,850	11/07/2018.	06/01/2038.
73723R	H9	7	Portsmouth VA GO Bld Amer Bd Ser B.....	.....	.....	..2	1.C FE.....	9,306,844	102.143	9,575,888	9,375,000	9,316,208	.....	.....4,103	.....	.....	2.500	2.561	FA.....	97,656	234,375	08/13/2019.	02/01/2034.
758449	SG	8	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....	.....	.....	..1	1.D FE.....	2,570,000	100.989	2,595,425	2,570,000	2,570,000	.....	.....	.....	.....	2.547	2.547	JD.....	5,455	65,458	02/05/2020.	06/01/2035.
758449	SH	6	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....	.....	.....	.....	1.D FE.....	2,425,000	102.447	2,484,349	2,425,000	2,425,000	.....	.....	.....	.....	2.731	2.731	JD.....	5,519	66,227	02/05/2020.	06/01/2038.
797272	RF	0	San Digo CA Community CLG DIST TxbI-Ref.....	.....	.....	..2	1.B FE.....	300,000	104.289	312,866	300,000	300,000	.....	.....	.....	.....	2.877	2.877	FA.....	3,596	8,631	09/18/2019.	08/01/2033.
797272	RG	8	San Digo CA Community CLG DIST TxbI-Ref.....	.....	.....	..2	1.B FE.....	3,888,000	104.591	4,066,479	3,888,000	3,888,000	.....	.....	.....	.....	3.316	3.316	FA.....	53,719	128,926	09/18/2019.	08/01/2041.
797272	RH	6	San Digo CA Community CLG DIST TxbI-Ref.....	.....	.....	..2	1.B FE.....	1,247,000	104.508	1,303,214	1,247,000	1,247,000	.....	.....	.....	.....	2.977	2.977	FA.....	15,468	37,123	09/18/2019.	08/01/2034.
982696	SF	4	Wyandotte Cnty KS Sch Dist TxbI Ref Ser.....	.....	.....	..2	1.D FE.....	2,630,000	102.711	2,701,286	2,630,000	2,630,000	.....	.....	.....	.....	3.170	3.170	MS.....	27,790	83,371	02/04/2020.	09/01/2046.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							165,824,030	XXX	183,774,543	158,970,000	164,153,914	0	(378,191)	0	0	XXX	XXX	XXX	1,999,386	6,703,561	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							165,824,030	XXX	183,774,543	158,970,000	164,153,914	0	(378,191)	0	0	XXX	XXX	XXX	1,999,386	6,703,561	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
010268	CX	6	Alabama Fed Aid HW Fin AuthRev TxbI Ser.....	.....	.....	..2	1.C FE.....	1,000,000	101.022	1,010,215	1,000,000	1,000,000	.....	.....	.....	.....	2.650	2.650	MS.....	5,668	.....	10/07/2021.	09/01/2037.
010869	HT	5	Alameda CA Corr Trans Auth Rev TxbI Ref.....	@.....	.....	.....	1.F FE.....	21,138,250	82.716	28,950,495	35,000,000	26,088,548	.....	.....1,111,361	.....	.....	.....	4.401	N/A.....	.....	.....	02/24/2017.	10/01/2028.
02765U	CR	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	.....	.....	1.F FE.....	10,686,544	148.389	13,325,287	8,980,000	10,505,492	.....	.....(41,195)	.....	.....	6.053	4.768	FA.....	205,345	543,559	04/05/2017.	02/15/2043.
02765U	CY	8	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	.....	.....	1.F FE.....	10,019,200	149.318	12,691,996	8,500,000	9,851,002	.....	.....(33,300)	.....	.....	6.449	5.214	FA.....	207,085	548,165	02/07/2017.	02/15/2044.
02765U	PH	1	American Mun Pwr Ohio Inc Rev TxbI-Ref P.....	.....	.....	.....	1.F FE.....	4,834,000	104.975	5,074,496	4,834,000	4,834,000	.....	.....	.....	.....	3.014	3.014	FA.....	55,041	145,697	11/06/2019.	02/15/2031.
02765U	PJ	7	American Mun Pwr Ohio Inc Rev TxbI-Ref.....	.....	.....	.....	1.F FE.....	5,092,000	105.394	5,366,662	5,092,000	5,092,000	.....	.....	.....	.....	3.114	3.114	FA.....	59,902	158,565	11/06/2019.	02/15/2032.
047870	SN	1	Atlanta GA Wtr & Wstwr Rev TxbI-Ref.....	.....	.....	..2	1.D FE.....	2,100,000	99.828	2,096,394	2,100,000	2,100,000	.....	.....	.....	.....	2.257	2.257	MN.....	7,900	47,660	10/15/2020.	11/01/2035.
114894	ZR	2	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....	..1	1.E FE.....	1,457,500	101.938	1,485,751	1,457,500	1,457,500	.....	.....	.....	.....	2.734	2.734	AO.....	9,962	39,848	11/01/2019.	10/01/2030.
114894	ZS	0	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....	..1	1.E FE.....	3,510,800	102.050	3,582,764	3,510,800	3,510,800	.....	.....	.....	.....	2.814	2.814	AO.....	24,698	98,794	11/01/2019.	10/01/2031.
114894	ZU	5	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....	..1	1.E FE.....	1,273,000	103.275	1,314,692	1,273,000	1,273,000	.....	.....	.....	.....	3.034	3.034	AO.....	9,656	38,623	11/01/2019.	10/01/2033.
114894	ZV	3	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....	..1	1.E FE.....	1,578,450	103.775	1,638,033	1,578,450	1,578,450	.....	.....	.....	.....	3.084	3.084	AO.....	12,170	48,679	11/01/2019.	10/01/2034.
114894	ZW	1	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....	..1	1.E FE.....	2,044,450	104.851	2,143,618	2,044,450	2,044,450	.....	.....	.....	.....	3.477	3.477	AO.....	17,771	71,086	11/01/2019.	10/01/2043.
13033W	3Y	7	California I & E Dev Bk Rev Bld Amer Bd.....	.....	.....	.....	1.D FE.....	25,397,750	152.073	30,414,580	20,000,000	25,009,138	.....	.....(86,754)	.....	.....	6.486	4.827	MN.....	165,753	1,297,200	02/14/2017.	05/15/2049.
13077C	TL	8	California St Univ Rev Bld Amer Bd.....	.....	.....	..1	1.D FE.....	5,778,476	142.901	6,287,635	4,400,000	5,616,557	.....	.....(37,883)	.....	.....	6.484	4.383	MN.....	47,549	285,296	05/16/2017.	11/01/2041.
13077D	KT	8	California St Univ Rev TxbI Ref Ser B.....	.....	.....	..1	1.D FE.....	2,120,000	102.243	2,167,543	2,120,000	2,120,000	.....	.....	.....	.....	3.065	3.065	MN.....	10,830	64,978	02/06/2020.	11/01/2042.
155498	MR	6	Central TX Regional Mob Auth TxbI Ref Se.....	.....	.....	..2	1.G FE.....	500,000	100.897	504,486	500,000	500,000	.....	.....	.....	.....	3.267	3.267	JJ.....	2,949	.....	10/07/2021.	01/01/2045.
160853	VC	8	Charlotte-Mecklenburg Hosp Rev TxbI-Atri.....	.....	.....	.....	1.D FE.....	7,500,000	108.409	8,130,653	7,500,000	7,500,000	.....	.....	.....	.....	3.204	3.204	JJ.....	142,845	.....	05/21/2021.	01/15/2051.
167593	AP	7	Chicago IL O'Hare Int Arpt Rev Bld Amer.....	.....	.....	..1	1.F FE.....	9,758,175	148.031	11,102,340	7,500,000	9,395,671	.....	.....(69,772)	.....	.....	6.145	4.139	JJ.....	230,438	460,875	04/07/2016.	01/01/2040.
167593	H7	0	Chicago IL O'Hare Int Arpt Rev TxbI Ref.....	.....	.....	..1	1.F FE.....	11,690,000	139.057	16,255,740	11,690,000	11,690,000	.....	.....	.....	.....	4.572	4.572	JJ.....	267,233	534,467	12/06/2018.	01/01/2054.
167593	L7	5	Chicago IL O'Hare Int Arpt Rev AMT Ref S.....	.....	.....	..2	1.F FE.....	9,783,000	114.355	11,435,510	10,000,000	9,792,159	.....	.....3,043	.....	.....	4.375	4.500	JJ.....	218,750	437,500	12/06/2018.	01/01/2053.
167725	AC	4	Chicago II Transit Auth Rev TxbI Pension.....	.....	.....	.....	1.C FE.....	6,900,968	140.934	7,399,056	5,250,000	6,709,695	.....	.....(47,229)	.....	.....	6.899	4.669	JD.....	30,183	362,198	08/09/2017.	12/01/2040.
16772P	AQ	9	Chicago IL Transit Auth Rev Bld Amer Bd.....	.....	.....	.....	1.C FE.....	30,001,615	138.448	35,041,138	25,310,000	29,422,925	.....	.....(130,088)	.....	.....	6.200	4.875	JD.....	130,768	1,569,220	02/21/2017.	12/01/2040.
16772P	CJ	3	Chicago IL Transit Auth Rev TxbI-Ref-Ser.....	.....	.....	..1	1.C FE.....	750,000	101.062	757,962	750,000	750,000	.....	.....	.....	.....	1.838	1.838	JD.....	1,149	13,785	08/28/2020.	12/01/2023.

SCHEDULE D - PART 1

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

E10.3

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code	CHAR			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
16772P	CQ	7			1	1.C FE.....	3,750,000	106.022	3,975,806	3,750,000	3,750,000					3.052	3.052	JD.....	9,538	114,450	08/28/2020.	12/01/2029.
17131R	BK	1			1	1.C FE.....	9,108,000	93.902	8,552,594	9,108,000	9,108,000					2.805	2.805	JD.....	21,290	197,287	02/12/2021.	06/01/2045.
186352	SL	5			1	1.G FE.....	4,337,366	103.109	4,454,326	4,320,000	4,332,929		(1,961)			2.742	2.688	JJ.....	59,227	118,454	09/18/2019.	01/01/2028.
186352	SM	3				1.G FE.....	3,499,000	103.042	3,605,426	3,499,000	3,499,000					2.792	2.792	JJ.....	48,846	97,692	09/18/2019.	01/01/2029.
186352	SN	1				1.G FE.....	7,606,000	103.310	7,857,774	7,606,000	7,606,000					2.832	2.832	JJ.....	107,701	215,402	09/18/2019.	01/01/2030.
186352	SP	6				1.G FE.....	5,992,000	103.285	6,188,819	5,992,000	5,992,000					2.882	2.882	JJ.....	86,345	172,689	09/18/2019.	01/01/2031.
19954K	AQ	4			2	1.G FE.....	400,000	107.343	429,373	400,000	400,000					4.059	4.059	JD.....	722	16,236	04/18/2019.	12/15/2039.
19954K	AR	2			2	1.G FE.....	250,000	106.904	267,259	250,000	250,000					4.199	4.199	JD.....	467	10,498	04/18/2019.	12/15/2048.
20281P	CS	9			1	1.E FE.....	6,220,000	106.826	6,644,552	6,220,000	6,220,000					5.653	5.653	JD.....	29,301	351,617	11/04/2009.	06/01/2024.
20281P	CT	7			1	1.E FE.....	4,188,713	135.029	4,557,232	3,375,000	4,004,640		(23,076)			6.218	4.644	JD.....	17,488	209,858	05/01/2012.	06/01/2039.
20281P	KG	6				1.E FE.....	10,000,000	114.390	11,438,980	10,000,000	10,000,000					4.144	4.144	JD.....	34,533	414,400	10/20/2016.	06/01/2038.
20281P	KL	5				1.E FE.....	5,000,000	111.589	5,579,450	5,000,000	5,000,000					4.014	4.014	JD.....	16,725	200,700	10/20/2016.	06/01/2033.
20281P	KW	1				1.E FE.....	7,555,930	115.832	8,752,185	7,555,930	7,555,930					3.807	3.807	JD.....	23,971	287,654	05/09/2019.	06/01/2041.
21969A	AM	4				1.B FE.....	500,000	101.741	508,707	500,000	500,000					2.572	2.572	MN.....	2,751		09/30/2021.	05/01/2033.
21969A	AN	2				1.B FE.....	400,000	102.412	409,648	400,000	400,000					2.702	2.702	MN.....	2,312		09/30/2021.	05/01/2034.
235036	4R	8			2	1.E FE.....	3,705,000	102.155	3,784,843	3,705,000	3,705,000					2.554	2.554	MN.....	15,771	94,626	08/08/2019.	11/01/2030.
235036	4S	6			2	1.E FE.....	4,460,000	101.323	4,519,015	4,460,000	4,460,000					2.624	2.624	MN.....	19,505	117,030	08/08/2019.	11/01/2031.
235036	4V	9			2	1.E FE.....	9,930,000	103.629	10,290,350	9,930,000	9,930,000					3.344	3.344	MN.....	55,343	332,059	08/08/2019.	11/01/2045.
235036	4X	5				1.E FE.....	2,000,000	105.776	2,115,522	2,000,000	2,000,000					3.144	3.144	MN.....	10,480	62,880	08/08/2019.	11/01/2045.
235241	VR	4			1	1.C FE.....	840,000	101.406	851,806	840,000	840,000					2.378	2.378	JD.....	1,665	20,697	10/30/2020.	12/01/2033.
249182	LP	9			2	1.F FE.....	22,720,090	112.576	25,892,411	23,000,000	22,735,946		5,326			4.000	4.071	JD.....	76,667	920,000	08/15/2018.	12/01/2048.
249182	PV	2			1	1.E FE.....	2,978,000	103.743	3,089,452	2,978,000	2,978,000					2.617	2.617	MN.....	9,958	81,614	10/16/2020.	11/15/2033.
249218	AK	4				1.D FE.....	6,762,500	144.091	7,204,565	5,000,000	6,486,744		(63,155)			7.017	4.403	JD.....	15,593	350,850	04/04/2017.	12/15/2037.
254845	RM	4			2	1.C FE.....	6,000,000	103.850	6,231,006	6,000,000	6,000,000					3.207	3.207	AO.....	48,105	192,420	10/09/2019.	10/01/2048.
305734	AC	9			1	1.F FE.....	250,000	100.661	251,651	250,000	250,000					3.456	3.456	MON.....	384	1,488	10/06/2021.	11/15/2051.
345105	JG	6			1	1.F FE.....	3,465,000	106.308	3,683,565	3,465,000	3,465,000					3.924	3.924	JJ.....	62,696	135,967	12/11/2019.	01/15/2053.
345105	KA	7			1	1.F FE.....	2,500,000	98.648	2,466,203	2,500,000	2,500,000					2.962	2.962	JJ.....	34,145	32,088	01/27/2021.	01/15/2046.
38611T	DL	8			1	1.C FE.....	6,250,000	101.345	6,334,031	6,250,000	6,250,000					3.236	3.236	AO.....	50,563	202,250	02/12/2020.	10/01/2052.
403720	GT	6			2	1.A FE.....	1,876,331	112.448	2,108,393	1,875,000	1,875,980		(126)			4.060	4.051	MS.....	25,375	76,125	07/25/2018.	09/01/2036.
403720	GU	3			2	1.A FE.....	1,999,680	112.305	2,246,104	2,000,000	1,999,774		10			4.070	4.071	MS.....	27,133	81,400	07/25/2018.	09/01/2037.
403720	GV	1			2	1.A FE.....	1,999,680	112.235	2,244,706	2,000,000	1,999,772		9			4.090	4.091	MS.....	27,267	81,800	07/25/2018.	09/01/2038.
403720	GW	9			2	1.A FE.....	1,999,660	112.075	2,241,492	2,000,000	1,999,752		9			4.100	4.101	MS.....	27,333	82,000	07/25/2018.	09/01/2039.
403720	GX	7			2	1.A FE.....	1,999,660	111.868	2,237,368	2,000,000	1,999,750		9			4.110	4.111	MS.....	27,400	82,200	07/25/2018.	09/01/2040.
41978C	AJ	4				1.F FE.....	1,510,000	105.806	1,597,663	1,510,000	1,510,000					3.125	3.125	JJ.....	23,594	47,188	07/13/2017.	07/01/2026.
41978C	AM	7			2	1.F FE.....	1,250,000	106.044	1,325,545	1,250,000	1,250,000					3.475	3.475	JJ.....	21,719	43,438	07/13/2017.	07/01/2029.
41978C	AN	5			2	1.F FE.....	1,675,000	106.199	1,778,837	1,675,000	1,675,000					3.575	3.575	JJ.....	29,941	59,881	07/13/2017.	07/01/2030.
41978C	AP	0			2	1.F FE.....	1,500,000	106.237	1,593,551	1,500,000	1,500,000					3.675	3.675	JJ.....	27,563	55,125	07/13/2017.	07/01/2031.
41978C	AQ	8			2	1.F FE.....	1,500,000	106.550	1,598,244	1,500,000	1,500,000					3.775	3.775	JJ.....	28,313	56,625	07/13/2017.	07/01/2032.
432275	AG	0				1.G FE.....	5,000,000	104.789	5,239,440	5,000,000	5,000,000					3.901	3.901	AO.....	48,763	195,050	08/19/2015.	10/01/2024.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
432275	AH	8	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....		.....	1.G FE.....	3,880,000	.....	105.971	4,111,683	3,880,000	3,880,000	.....	.....	.....	.....	.....3.981	3.981	AO.....	38,616	154,463	08/19/2015.	10/01/2025.
432275	AJ	4	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....		.....2	1.G FE.....	7,500,000	.....	106.014	7,951,028	7,500,000	7,500,000	.....	.....	.....	.....	.....4.151	4.151	AO.....	77,831	311,325	08/19/2015.	10/01/2026.
432275	AP	0	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....		.....2	1.G FE.....	1,505,000	.....	107.419	1,616,653	1,505,000	1,505,000	.....	.....	.....	.....	.....5.170	5.170	AO.....	19,452	77,809	08/19/2015.	10/01/2035.
432275	AQ	8	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....		.....2	1.G FE.....	5,000,000	.....	107.216	5,360,775	5,000,000	5,000,000	.....	.....	.....	.....	.....5.250	5.250	AO.....	65,625	262,500	08/19/2015.	10/01/2041.
442349	EK	8	Houston TX Arpt Sys Rev Txbl Ref Ser C.....	.....		.....	1.F FE.....	830,000	.....	100.189	831,571	830,000	830,000	.....	.....	.....	.....	.....1.054	1.054	JJ.....	4,374	6,099	09/18/2020.	07/01/2023.
44244C	TQ	0	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....		.....2	1.C FE.....	7,500,000	.....	112.917	8,468,775	7,500,000	7,500,000	.....	.....	.....	.....	.....3.973	3.973	MN.....	38,075	297,975	08/08/2018.	11/15/2031.
44244C	TT	4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....		.....2	1.C FE.....	3,000,000	.....	111.572	3,347,151	3,000,000	3,000,000	.....	.....	.....	.....	.....4.172	4.172	MN.....	15,993	125,160	08/08/2018.	11/15/2038.
44244C	XU	6	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....		.....2	1.C FE.....	5,725,000	.....	103.098	5,902,361	5,725,000	5,725,000	.....	.....	.....	.....	.....2.355	2.355	MN.....	17,227	134,824	08/21/2019.	11/15/2030.
44244C	XV	4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....		.....2	1.C FE.....	17,175,000	.....	102.920	17,676,527	17,175,000	17,175,000	.....	.....	.....	.....	.....2.455	2.455	MN.....	53,877	421,646	08/21/2019.	11/15/2031.
44244C	XW	2	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....		.....2	1.C FE.....	4,007,500	.....	102.508	4,107,988	4,007,500	4,007,500	.....	.....	.....	.....	.....2.505	2.505	MN.....	12,827	100,388	08/21/2019.	11/15/2032.
45174X	AA	0	IHC Health Services Inc Sec Nt.....	.....		.....1	1.B FE.....	27,100,000	.....	125.391	33,980,988	27,100,000	27,100,000	.....	.....	.....	.....	.....4.131	4.131	MN.....	143,047	1,119,501	06/26/2018.	05/15/2048.
452024	GT	3	Illinois Mun Elec Agy Supp Rev Bld Amer.....	CF..		1	1.E FE.....	21,304,740	.....	128.306	21,811,986	17,000,000	20,494,558	.....	.....(189,523)	.....	.....	.....6.832	4.710	FA.....	483,933	1,161,440	05/02/2017.	02/01/2035.
452252	FH	7	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....		.....1	1.D FE.....	2,500,000	.....	136.895	3,422,368	2,500,000	2,500,000	.....	.....	.....	.....	.....6.184	6.184	JJ.....	77,300	154,600	05/12/2009.	01/01/2034.
452252	FK	0	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....		.....1	1.D FE.....	11,799,404	.....	135.929	14,170,567	10,425,000	11,517,338	.....	.....(63,290)	.....	.....	.....5.851	4.730	JD.....	50,831	609,967	02/03/2017.	12/01/2034.
45506E	CL	5	Indiana Fin Auth-Txbl TXBL-Green Bond-OH.....	.....		.....	1.F FE.....	3,000,000	.....	102.908	3,087,237	3,000,000	3,000,000	.....	.....	.....	.....	.....3.051	3.051	JJ.....	21,357	.....	10/01/2021.	01/01/2051.
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....	.....		.....1	1.A FE.....	22,204,304	.....	149.703	25,000,468	16,700,000	21,423,825	.....	.....(165,459)	.....	.....	.....6.622	4.364	MN.....	184,312	1,105,874	04/03/2017.	05/01/2040.
47770V	AY	6	JobsOH Beverage System Rev Stwd Liq Prof.....	.....		.....1	1.D FE.....	18,000,000	.....	109.575	19,723,536	18,000,000	18,000,000	.....	.....	.....	.....	.....3.985	3.985	JJ.....	358,650	717,300	01/29/2013.	01/01/2029.
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof.....	.....		.....1	1.D FE.....	4,500,000	.....	100.960	4,543,196	4,500,000	4,500,000	.....	.....	.....	.....	.....2.833	2.833	JJ.....	63,743	127,485	01/24/2020.	01/01/2038.
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....		.....1	1.E FE.....	23,004,712	.....	132.443	31,792,990	24,005,000	23,110,823	.....	.....19,402	.....	.....	.....4.927	5.205	AO.....	249,687	1,182,726	10/01/2015.	04/15/2045.
487312	AD	2	Keenan Ft Detrick Energy REV Sr Nt.....	.....		.....1	1.D FE.....	3,066,280	.....	109.532	3,285,951	3,000,000	3,063,038	.....	.....(1,333)	.....	.....	.....4.166	4.035	MN.....	15,970	124,980	06/05/2019.	11/15/2048.
490728	C3	4	Kent OH St Univ Rev Txbl Ref Kent St Uni.....	.....		.....2	1.E FE.....	3,600,000	.....	104.564	3,764,300	3,600,000	3,600,000	.....	.....	.....	.....	.....3.333	3.333	MN.....	19,998	119,988	01/16/2020.	05/01/2040.
490728	C4	2	Kent OH St Univ Rev Txbl Ref Kent St Uni.....	.....		.....2	1.E FE.....	3,600,000	.....	104.646	3,767,249	3,600,000	3,600,000	.....	.....	.....	.....	.....3.383	3.383	MN.....	20,298	121,788	01/16/2020.	05/01/2042.
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....		.....	1.E FE.....	1,230,200	.....	120.834	1,208,339	1,000,000	1,154,496	.....	.....(14,444)	.....	.....	.....5.921	3.841	MN.....	9,868	59,210	04/06/2016.	11/01/2030.
49151F	QY	9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....		.....	1.E FE.....	11,224,800	.....	120.349	10,831,401	9,000,000	10,412,162	.....	.....(155,562)	.....	.....	.....6.573	4.141	FA.....	246,488	591,570	03/29/2016.	08/01/2029.
516391	DU	0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref.....	.....		.....1	1.D FE.....	3,460,000	.....	107.824	3,730,717	3,460,000	3,460,000	.....	.....	.....	.....	.....3.525	3.525	JJ.....	60,983	121,965	12/13/2019.	07/01/2041.
51771F	AU	0	Las Vegas Convtn & Vistrs Rev Series B.....	.....		.....2	1.F FE.....	17,073,749	.....	112.301	19,446,041	17,316,000	17,086,654	.....	.....4,458	.....	.....	.....4.000	4.081	JJ.....	346,320	692,640	09/14/2018.	07/01/2049.
544435	C3	2	Los Angeles CA Dep of Arpts Bld Amer Bd.....	.....		.....1	1.D FE.....	7,041,503	.....	130.282	6,963,552	5,345,000	6,807,859	.....	.....(55,570)	.....	.....	.....6.582	4.325	MN.....	44,953	351,808	06/15/2017.	05/15/2039.
57563R	QK	8	Massachusetts Educ Fin Rev Txbl Ser A.....	.....		.....2	1.C FE.....	5,955,000	.....	105.474	6,280,989	5,955,000	5,955,000	.....	.....	.....	.....	.....3.775	3.775	JJ.....	112,401	224,801	05/03/2019.	07/01/2035.
576000	XQ	1	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....	.....		.....2	1.C FE.....	5,906,150	.....	104.640	6,180,213	5,906,150	5,906,150	.....	.....	.....	.....	.....3.395	3.395	AO.....	42,331	200,514	11/07/2019.	10/15/2040.
576051	WF	9	Mass State Water Authority Taxable Ref G.....	.....		.....2	1.B FE.....	1,310,000	.....	103.200	1,351,925	1,310,000	1,310,000	.....	.....	.....	.....	.....2.553	2.553	FA.....	13,935	33,444	10/10/2019.	08/01/2032.
576051	WH	5	Mass State Water Authority Taxable Ref G.....	.....		.....2	1.B FE.....	3,302,500	.....	103.306	3,411,691	3,302,500	3,302,500	.....	.....	.....	.....	.....2.723	2.723	FA.....	37,470	89,927	10/10/2019.	08/01/2034.
59164G	EW	8	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S.....	.....		.....1	1.B FE.....	40,000	.....	105.303	42,121	40,000	40,000	.....	.....	.....	.....	.....2.863	2.863	AO.....	286	1,145	11/15/2019.	04/01/2033.
59164G	EX	6	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S.....	.....		.....2	1.B FE.....	6,110,000	.....	105.258	6,431,245	6,110,000	6,110,000	.....	.....	.....	.....	.....2.913	2.913	AO.....	44,496	177,984	11/15/2019.	04/01/2034.
59164G	FA	5	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S.....	.....		.....2	1.B FE.....	40,000	.....	105.777	42,311	40,000	40,000	.....	.....	.....	.....	.....3.158	3.158	AO.....	316	1,263	11/15/2019.	04/01/2041.
592041	ZW	0	Nashville & Davidson Rev Txbl Vanderbilt.....	.....		.....1	1.G FE.....	2,350,000	.....	101.815	2,392,653	2,350,000	2,350,000	.....	.....	.....	.....	.....3.235	3.235	JJ.....	12,037	.....	10/29/2021.	07/01/2052.
592098	G5	0	Nashville & D Cnty TN Rev Bld Amer Bd Se.....	.....		.....1	1.C FE.....	5,000,000	.....	144.601	7,230,070	5,000,000	5,000,000	.....	.....	.....	.....	.....6.568	6.568	JJ.....	164,200	328,400	12/09/2010.	07/01/2037.
59259Y	BY	4	Metropolitan Trans Auth NY Rev Bld Amer.....	.....		.....1	1.G FE.....	14,221,587	.....	142.004	19,717,214	13,885,000	14,152,999	.....	.....(7,797)	.....	.....	.....6.668	6.484	MN.....	118,303	925,852	01/20/2010.	11/15/2039.
59259Y	CB	3	Metropolitan Trans Auth NY Rev Bld Amer.....	.....		.....1	1.G FE.....	5,000,000	.....	103.704	5,185,175	5,000,000	5,000,000	.....	.....	.....	.....	.....5.654	5.654	MN.....	36,123	282,700	02/05/2010.	11/15/2022.
59259Y	CC	1	Metropolitan Trans Auth NY Rev Bld Amer.....	.....		.....1	1.G FE.....	9,000,000	.....	107.445	9,670,041	9,000,000	9,000,000	.....	.....	.....	.....	.....5.754	5.754	MN.....	66,171	517,860	02/05/2010.	11/15/2023.
592643	AA	8	Metropolitan Washington DC Rev Bld Amer.....	.....		.....1	2.A FE.....	8,768,486	.....	176.469	11,602,863	6,575,000	8,529,007	.....	.....(37,631)	.....	.....	.....7.462	5.294	AO.....	122,657	490,627	06/19/2014.	10/01/2046.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
592643	BN	9	Metropolitan Washington DC Rev Bld Amer.....	.....	..	.....1	2.B FE.....	.....	.....	.....9,000,000	...173.604	15,624,351	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....8.000	8.000	AO.....	180,000	720,000	05/18/2010.	10/01/2047.
59333P	2N	7	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....2	1.F FE.....	.....	.....	.....2,500,000	...105.655	2,641,385	2,500,000	2,500,000	.....	.....	.....	.....	.....	.....3.454	3.454	AO.....	21,588	86,350	08/11/2017.	10/01/2030.
59333P	2Q	0	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....2	1.F FE.....	.....	.....	.....3,000,000	...105.377	3,161,310	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....3.554	3.554	AO.....	26,655	106,620	08/11/2017.	10/01/2032.
59333P	2S	6	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....2	1.F FE.....	.....	.....	.....7,745,000	...107.372	8,315,969	7,745,000	7,745,000	.....	.....	.....	.....	.....	.....3.982	3.982	AO.....	77,101	308,406	08/11/2017.	10/01/2041.
59333P	3R	7	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....2	1.F FE.....	.....	.....	.....3,750,000	...109.819	4,118,228	3,750,000	3,750,000	.....	.....	.....	.....	.....	.....3.862	3.862	AO.....	36,206	144,825	08/16/2018.	10/01/2029.
59333P	3U	0	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....2	1.F FE.....	.....	.....	.....22,935,000	...109.803	25,183,249	22,935,000	22,935,000	.....	.....	.....	.....	.....	.....4.112	4.112	AO.....	235,772	943,087	08/16/2018.	10/01/2032.
59333P	3V	8	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....2	1.F FE.....	.....	.....	.....7,500,000	...109.903	8,242,740	7,500,000	7,500,000	.....	.....	.....	.....	.....	.....4.162	4.162	AO.....	78,038	312,150	08/16/2018.	10/01/2033.
59333P	4P	0	Miami-Dade Cnty FL Rev Txbl Ref Ser B.....	.....	..	.....	1.F FE.....	.....	.....	.....790,000	...106.873	844,299	790,000	790,000	.....	.....	.....	.....	.....	.....3.275	3.275	AO.....	6,468	25,873	05/10/2019.	10/01/2029.
59333P	5E	4	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....	.....	..	.....	1.F FE.....	.....	.....	.....9,044,383	...101.456	9,176,087	9,044,383	9,044,383	.....	.....	.....	.....	.....	.....2.399	2.399	AO.....	54,244	216,975	08/23/2019.	10/01/2028.
59333P	5G	9	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....	.....	..	.....2	1.F FE.....	.....	.....	.....14,287,000	...100.736	14,392,124	14,287,000	14,287,000	.....	.....	.....	.....	.....	.....2.529	2.529	AO.....	90,330	361,318	08/23/2019.	10/01/2030.
59333P	V7	0	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....2	1.F FE.....	.....	.....	.....3,500,000	...104.742	3,665,981	3,500,000	3,500,000	.....	.....	.....	.....	.....	.....3.656	3.656	AO.....	31,990	127,960	08/04/2016.	10/01/2034.
59333P	V8	8	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....2	1.F FE.....	.....	.....	.....7,750,000	...104.942	8,132,990	7,750,000	7,750,000	.....	.....	.....	.....	.....	.....3.706	3.706	AO.....	71,804	287,215	08/04/2016.	10/01/2035.
59333P	V9	6	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....2	1.F FE.....	.....	.....	.....4,250,000	...105.200	4,471,004	4,250,000	4,250,000	.....	.....	.....	.....	.....	.....3.756	3.756	AO.....	39,908	159,630	08/04/2016.	10/01/2036.
59334D	LL	6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....	1.D FE.....	.....	.....	.....994,455	...103.988	1,034,115	994,455	994,455	.....	.....	.....	.....	.....	.....2.601	2.601	AO.....	6,466	25,866	10/24/2019.	10/01/2029.
59334D	LN	2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	.....	.....	.....1,944,513	...103.759	2,017,613	1,944,513	1,944,513	.....	.....	.....	.....	.....	.....2.841	2.841	AO.....	13,811	55,244	10/24/2019.	10/01/2031.
59334D	LP	7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	.....	.....	.....2,508,200	...103.459	2,594,959	2,508,200	2,508,200	.....	.....	.....	.....	.....	.....2.911	2.911	AO.....	18,253	73,014	10/24/2019.	10/01/2032.
59334D	LQ	5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	.....	.....	.....3,081,350	...103.672	3,194,497	3,081,350	3,081,350	.....	.....	.....	.....	.....	.....2.981	2.981	AO.....	22,964	91,855	10/24/2019.	10/01/2033.
59334D	LR	3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	.....	.....	.....766,440	...103.071	789,980	766,440	766,440	.....	.....	.....	.....	.....	.....3.011	3.011	AO.....	5,769	23,078	10/24/2019.	10/01/2034.
59447T	KA	0	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....1	1.D FE.....	.....	.....	.....26,640,000	...107.297	28,583,814	26,640,000	26,640,000	.....	.....	.....	.....	.....	.....3.260	3.260	MN.....	144,744	868,464	07/29/2016.	11/01/2031.
59447T	KB	8	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....1	1.D FE.....	.....	.....	.....7,000,000	...109.545	7,668,122	7,000,000	7,000,000	.....	.....	.....	.....	.....	.....3.585	3.585	MN.....	41,825	250,950	07/29/2016.	11/01/2035.
59447T	KN	2	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....1	1.D FE.....	.....	.....	.....27,153,210	...109.990	30,247,223	27,500,000	27,222,596	.....	.....	.....20,305	.....	.....	.....3.610	3.724	MN.....	165,458	992,750	06/26/2018.	11/01/2032.
594615	HX	7	Michigan St Bldg Auth Rev Ser II Txbl Re.....	.....	..	.....1	1.D FE.....	.....	.....	.....5,990,000	...93.890	5,624,035	5,990,000	5,990,000	.....	.....	.....	.....	.....	.....2.132	2.132	AO.....	26,960	127,707	09/11/2020.	10/15/2034.
594698	QS	4	Michigan St Strategic Fd Rev Bds AMT-I-7.....	.....	..	.....2	1.F FE.....	.....	.....	.....14,524,311	...116.177	17,133,754	14,748,000	14,546,752	.....	.....	.....6,853	.....	.....	.....4.250	4.357	JD.....	1,741	626,790	01/11/2019.	12/31/2038.
594698	QU	9	Michigan St Strategic Fd Rev Bds AMT-I-7.....	.....	..	.....2	1.F FE.....	.....	.....	.....4,896,783	...116.555	5,772,964	4,953,000	4,900,124	.....	.....	.....1,011	.....	.....	.....4.500	4.570	JD.....	619	222,885	11/15/2018.	06/30/2048.
594712	UF	6	Michigan St Univ Rev Txbl Ref Ser A.....	.....	..	.....2	1.C FE.....	.....	.....	.....13,865,770	...114.290	15,538,800	13,596,000	13,805,755	.....	.....	.....(23,071)	.....	.....	.....4.496	4.255	FA.....	230,927	611,276	04/29/2019.	08/15/2048.
60636A	MS	9	Missouri St Hlth Educ Rev Txbl Ref Ser B.....	.....	..	.....	1.B FE.....	.....	.....	.....2,945,512	...109.878	3,436,968	3,128,000	2,953,627	.....	.....	.....3,366	.....	.....	.....3.086	3.385	MS.....	28,423	96,530	07/19/2019.	09/15/2051.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd.....	CF..	..	1	1.B FE.....	.....	.....	.....8,000,000	...114.983	9,198,664	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....5.252	5.252	MN.....	70,027	420,160	09/16/2009.	05/01/2026.
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd.....	CF..	..	1	1.F FE.....	.....	.....	.....5,051,606	...155.556	7,550,708	4,854,000	5,040,528	.....	.....	.....(1,394)	.....	.....	.....6.655	6.380	AO.....	80,758	323,034	04/29/2010.	04/01/2057.
631060	CU	2	Narragansett Bay RI Wtr Sys Re Txbl Ref.....	.....	..	.....1	1.D FE.....	.....	.....	.....3,120,000	...98.838	3,083,746	3,120,000	3,120,000	.....	.....	.....	.....	.....	.....2.344	2.344	MS.....	24,378	73,133	02/27/2020.	09/01/2033.
646139	X8	3	New Jersey St Tpk Auth Rev Bld Amer Bd S.....	.....	..	.....1	1.F FE.....	.....	.....	.....17,064,761	...158.028	20,701,720	13,100,000	16,441,850	.....	.....	.....(104,152)	.....	.....	.....7.102	5.001	JJ.....	465,181	930,362	09/22/2015.	01/01/2041.
646140	EA	7	New Jersey St Tpk Auth Rev Txbl-Ref-Ser.....	.....	..	.....2	1.F FE.....	.....	.....	.....1,000,000	...97.982	979,819	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....2.782	2.782	JJ.....	13,910	11,360	01/22/2021.	01/01/2040.
647719	QM	8	New Orleans LA Rev Ref-Txbl.....	.....	..	.....2	2.A FE.....	.....	.....	.....1,800,000	...100.942	1,816,952	1,800,000	1,800,000	.....	.....	.....	.....	.....	.....2.839	2.839	JD.....	4,259	38,043	02/05/2021.	06/01/2041.
647719	QN	6	New Orleans LA Rev Ref-Txbl.....	.....	..	.....2	2.A FE.....	.....	.....	.....2,250,000	...101.072	2,274,127	2,250,000	2,250,000	.....	.....	.....	.....	.....	.....2.939	2.939	JD.....	5,511	49,228	02/05/2021.	06/01/2045.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....	.....	..	.....1	1.A FE.....	.....	.....	.....6,000,000	...131.223	7,873,386	6,000,000	6,000,000	.....	.....	.....	.....	.....	.....5.467	5.467	MN.....	54,670	328,020	05/19/2010.	05/01/2036.
64971W	5F	3	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....	.....	..	.....2	1.A FE.....	.....	.....	.....1,362,150	...106.977	1,444,183	1,350,000	1,356,943	.....	.....	.....(1,234)	.....	.....	.....3.430	3.319	FA.....	19,294	46,305	07/11/2017.	02/01/2029.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....	.....	..	.....2	1.A FE.....	.....	.....	.....12,825,000	...105.986	13,592,692	12,825,000	12,825,000	.....	.....	.....	.....	.....	.....3.110	3.110	MN.....	66,476	398,858	06/22/2017.	05/01/2028.

SCHEDULE D - PART 1

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

E10.6

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64985H	ZE 0		New York St Envrmmntl Facs Rev Txbl Ser.....	.....	..	.....2	1.A FE.....	570,000	...107.745	614,148	570,000	570,000	.....	.....	.....	.....	.....3.261	3.261	JJ.....	8,571	18,588	10/19/2017.	01/15/2030.
64985T	BH 3		New York St Urban Dev Corp Rev Txbl Ref.....	.....	..	.....1	1.C FE.....	6,590,926	...104.549	6,893,981	6,594,025	6,591,240	.....	.....207	.....	.....	.....2.910	2.914	MS.....	56,500	191,886	10/25/2019.	03/15/2033.
64986D	EL 5		New York St Envrmmntl Facs Rev Txbl Ref.....	.....	..	.....2	1.A FE.....	6,640,000	...107.961	7,168,610	6,640,000	6,640,000	.....	.....	.....	.....	.....3.266	3.266	JD.....	9,638	216,862	04/06/2017.	06/15/2028.
64986D	EM 3		New York St Envrmmntl Facs Rev Txbl Ref.....	.....	..	.....2	1.A FE.....	5,595,000	...108.182	6,052,761	5,595,000	5,595,000	.....	.....	.....	.....	.....3.366	3.366	JD.....	8,370	188,328	04/06/2017.	06/15/2029.
64986D	EN 1		New York St Envrmmntl Facs Rev Txbl Ref.....	.....	..	.....2	1.A FE.....	2,520,000	...108.949	2,745,505	2,520,000	2,520,000	.....	.....	.....	.....	.....3.516	3.516	JD.....	3,938	88,603	04/06/2017.	06/15/2030.
64990C	ZW 4		New York St Dorm Auth Rev Txbl NY Univ S.....	.....	..	.....1	1.D FE.....	1,500,000	...107.861	1,617,909	1,500,000	1,500,000	.....	.....	.....	.....	.....3.998	3.998	JJ.....	29,985	59,970	05/17/2017.	07/01/2039.
64990G	A5 1		NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....	.....	..	.....	1.D FE.....	7,889,000	...98.222	7,748,718	7,889,000	7,889,000	.....	.....	.....	.....	.....2.219	2.219	JJ.....	87,528	175,057	02/26/2020.	07/01/2035.
64990G	GK 2		New York St Dorm Auth Rev Txbl Montefior.....	.....	..	.....2	1.F FE.....	4,577,000	...113.054	5,200,461	4,600,000	4,578,248	.....	.....387	.....	.....	.....4.946	4.978	FA.....	94,798	227,516	07/27/2018.	08/01/2048.
650009	S5 3		New York St Twy Auth Gen Rev Txbl Ref Se.....	.....	..	.....1	1.F FE.....	11,805,000	...104.533	12,340,097	11,805,000	11,805,000	.....	.....	.....	.....	.....2.900	2.900	JJ.....	171,173	342,345	10/18/2019.	01/01/2035.
650035	6A 1		New York St Urban Dev Corp Rev Txbl Ref.....	.....	..	.....2	1.B FE.....	7,284,657	...106.920	7,774,972	7,271,786	7,279,669	.....	.....(1,233)	.....	.....	.....3.420	3.399	MS.....	73,227	248,695	12/14/2017.	03/15/2031.
650035	6B 9		New York St Urban Dev Corp Rev Txbl Ref.....	.....	..	.....2	1.B FE.....	7,518,209	...107.105	8,038,260	7,505,000	7,513,091	.....	.....(1,264)	.....	.....	.....3.470	3.449	MS.....	76,680	260,424	12/14/2017.	03/15/2032.
650035	8W 1		New York St Urban Dev Corp Rev Txbl-St P.....	.....	..	.....2	1.C FE.....	5,542,779	...110.266	6,125,254	5,555,000	5,545,185	.....	.....	.....686	.....	.....3.900	3.920	MS.....	63,790	216,645	01/09/2019.	03/15/2033.
66285W	YA 8		North Texas Tollway Auth Rev Ref.....	.....	..	.....2	1.F FE.....	2,272,906	...115.883	2,665,318	2,300,000	2,274,289	.....	.....496	.....	.....	.....4.250	4.321	JJ.....	48,875	97,750	10/12/2018.	01/01/2049.
665250	BW 5		Northern IL Mun Pwr Agy Rev Bld Amer Bds.....	.....	..	.....1	1.G FE.....	12,011,477	...134.589	13,445,411	9,990,000	11,694,863	.....	.....(60,492)	.....	.....	.....6.859	5.321	JJ.....	342,607	685,214	01/15/2016.	01/01/2039.
677561	JU 7		Ohio St Hosp Fac Rev Txbl Ref Cleve Clin.....	.....	..	.....	1.C FE.....	7,200,000	...113.557	8,176,104	7,200,000	7,200,000	.....	.....	.....	.....	.....3.700	3.700	JJ.....	133,200	266,400	08/09/2017.	01/01/2043.
67760H	NB 3		Ohio St Tpk Commn Rev Ref Ser A.....	.....	..	.....2	1.E FE.....	7,788,238	...101.883	7,870,493	7,725,000	7,777,826	.....	.....(5,635)	.....	.....	.....3.216	3.120	FA.....	93,854	248,436	02/13/2020.	02/15/2048.
677632	G9 6		Ohio St Univ Gen Rcpts Rev Txbl Ser A.....	.....	..	.....1	1.C FE.....	18,611,418	...132.235	24,595,766	18,600,000	18,611,017	.....	.....(142)	.....	.....	.....4.048	4.045	JD.....	62,744	752,928	04/19/2017.	12/01/2056.
677704	F9 4		Ohio Univ Gen Rcpts Athens Rev Txbl Ref.....	.....	..	.....2	1.E FE.....	11,005,000	...101.721	11,194,385	11,005,000	11,005,000	.....	.....	.....	.....	.....3.024	3.024	JD.....	27,733	332,791	02/26/2020.	12/01/2050.
68608W	AH 5		OR St Univ Gen Rev Txbl.....	.....	..	.....2	1.D FE.....	23,678,250	...105.328	26,332,100	25,000,000	23,768,697	.....	.....24,421	.....	.....	.....3.750	4.050	AO.....	234,375	937,500	02/07/2018.	04/01/2049.
68608W	AK 8		OR St Univ Gen Rev Txbl.....	.....	..	.....2	1.D FE.....	2,927,000	...109.217	3,196,773	2,927,000	2,927,000	.....	.....	.....	.....	.....4.052	4.052	AO.....	29,651	118,602	04/10/2019.	04/01/2052.
70917S	5F 6		PA Hgr Ed Facs Auth Rev Txbl Ref Ser B.....	.....	..	.....2	1.B FE.....	4,154,000	...106.294	4,415,461	4,154,000	4,154,000	.....	.....	.....	.....	.....2.972	2.972	FA.....	46,639	123,457	08/07/2019.	08/15/2045.
709223	A2 7		Pennsylvania St Tpk Commn Rev Bld Amer B.....	.....	..	.....1	1.E FE.....	10,000,000	...142.851	14,285,100	10,000,000	10,000,000	.....	.....	.....	.....	.....5.511	5.511	JD.....	45,925	551,100	08/31/2010.	12/01/2045.
709223	VZ 1		Pennsylvania St Tpk Commn Rev Bld Amer B.....	.....	..	.....1	1.E FE.....	5,254,924	...141.981	5,856,700	4,125,000	5,096,170	.....	.....(35,696)	.....	.....	.....6.105	4.219	JD.....	20,986	251,831	03/10/2017.	12/01/2039.
709235	Q2 4		Pennsylvania St Univ Rev Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	5,265,000	...101.209	5,328,654	5,265,000	5,265,000	.....	.....	.....	.....	.....2.758	2.758	MS.....	48,403	145,209	02/05/2020.	09/01/2040.
717893	L2 5		Philadelphia PA Wtr & Wst Rev Txbl Ref S.....	.....	..	.....2	1.E FE.....	1,000,000	...113.687	1,136,871	1,000,000	1,000,000	.....	.....	.....	.....	.....4.189	4.189	AO.....	10,473	41,890	02/14/2019.	10/01/2037.
717893	L3 3		Philadelphia PA Wtr & Wst Rev Txbl Ref S.....	.....	..	.....2	1.E FE.....	1,151,537	...113.628	1,306,716	1,150,000	1,151,179	.....	.....(126)	.....	.....	.....4.289	4.273	AO.....	12,331	49,324	02/21/2019.	10/01/2040.
73358W	CW 2		Port Auth NY & NJ Rev Taxable Cons-164th.....	.....	..	.....	1.E FE.....	3,010,001	...137.561	3,349,603	2,435,000	2,933,805	.....	.....(17,332)	.....	.....	.....5.647	4.078	MN.....	22,917	137,504	04/03/2017.	11/01/2040.
73358W	CX 0		Port Auth NY & NJ Rev Taxable-Cons 165th.....	.....	..	.....	1.E FE.....	4,337,685	...136.743	4,512,506	3,300,000	4,182,203	.....	.....(32,044)	.....	.....	.....5.647	3.668	MN.....	31,059	186,351	10/04/2016.	11/01/2040.
73358W	EK 6		Port Auth NY & NJ Rev Cons 168th.....	CF..	..	.....	1.E FE.....	6,150,000	...139.826	8,599,287	6,150,000	6,150,000	.....	.....	.....	.....	.....4.926	4.926	AO.....	75,737	302,949	09/27/2011.	10/01/2051.
73358W	F8 2		Port Auth NY & NJ Rev Txbl Ref Consol Bo.....	.....	..	.....	1.E FE.....	34,556,042	...126.425	43,490,131	34,400,000	34,548,006	.....	.....(1,767)	.....	.....	.....4.229	4.206	AO.....	307,119	1,454,776	05/03/2017.	10/15/2057.
73358W	RP 1		Port Auth NY & NJ Rev Transportation.....	.....	..	.....1	1.E FE.....	11,985,489	...133.559	15,619,760	11,695,000	11,958,362	.....	.....(6,239)	.....	.....	.....4.960	4.797	FA.....	241,697	580,072	04/19/2017.	08/01/2046.
73358W	X9 0		Port Auth NY & NJ Rev Txbl Consol 2 Hund.....	.....	..	.....1	1.E FE.....	7,200,000	...119.334	8,592,012	7,200,000	7,200,000	.....	.....	.....	.....	.....4.031	4.031	MS.....	96,744	290,232	08/17/2018.	09/01/2048.
73358X	CN 0		Port Auth NY & NJ Rev Txbl-Issue 225.....	.....	..	.....2	1.E FE.....	13,160,000	...100.128	13,176,805	13,160,000	13,160,000	.....	.....	.....	.....	.....3.175	3.175	JJ.....	192,666	185,702	01/22/2021.	07/15/2060.
735240	S8 7		Port of Portland Airport Txbl-Port-Intl.....	.....	..	.....2	2.A FE.....	652,013	...107.678	693,443	644,000	650,188	.....	.....(692)	.....	.....	.....4.237	4.087	JJ.....	13,643	27,286	04/24/2019.	07/01/2049.
756872	LE 5		Red River TX Edu Fin Corp Txbl Ref TCU P.....	.....	..	.....1	1.D FE.....	2,800,000	...104.957	2,938,790	2,800,000	2,800,000	.....	.....	.....	.....	.....3.317	3.317	MS.....	27,347	92,876	01/16/2020.	03/15/2040.
769036	BT 0		Riverside CA Pension Oblig Txbl Ser A.....	.....	..	.....2	1.D FE.....	12,000,000	...106.562	12,787,476	12,000,000	12,000,000	.....	.....	.....	.....	.....3.857	3.857	JD.....	38,570	462,840	06/05/2020.	06/01/2045.
76913C	BF 5		County of Riverside CA Pension Oblig Txb.....	.....	..	.....1	1.F FE.....	5,000,000	...110.309	5,515,470	5,000,000	5,000,000	.....	.....	.....	.....	.....3.818	3.818	FA.....	72,118	190,900	04/23/2020.	02/15/2038.
76913D	GG 6		Riverside Cnty CA Infa Txbl-Ref-Ser B.....	.....	..	.....2	1.D FE.....	500,000	...103.111	515,554	500,000	500,000	.....	.....	.....	.....	.....2.850	2.850	MN.....	2,850	.....	09/29/2021.	11/01/2035.
783186	UF 4		Rutgers NJ State University Txbl Ref Ser.....	.....	..	.....1	1.E FE.....	5,620,000	...104.537	5,875,002	5,620,000	5,620,000	.....	.....	.....	.....	.....2.638	2.638	MN.....	24,709	148,256	10/18/2019.	05/01/2028.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
783186	UG	2			1	1.E FE.....	3,750,000	104.803	3,930,116	3,750,000	3,750,000					2.688	2.688	MN.....	16,800	100,800	10/18/2019.	05/01/2029.
783186	UH	0			1	1.E FE.....	14,989,000	105.616	15,830,737	14,989,000	14,989,000					2.888	2.888	MN.....	72,147	432,882	10/18/2019.	05/01/2032.
783186	UJ	6			1	1.E FE.....	2,030,000	106.810	2,168,237	2,030,000	2,030,000					3.270	3.270	MN.....	11,064	66,381	10/18/2019.	05/01/2043.
79742G	AF	8			1	2.A FE.....	6,000,000	109.511	6,570,666	6,000,000	6,000,000					5.594	5.594	JJ.....	167,820	335,640	02/06/2014.	07/01/2043.
79765R	5B	1			2	1.D FE.....	4,615,000	104.690	4,831,444	4,615,000	4,615,000					3.473	3.473	MN.....	26,713	160,279	12/13/2019.	11/01/2043.
79765R	TK	5			1	1.D FE.....	19,036,073	133.450	20,351,186	15,250,000	18,257,684		(100,429)			6.000	4.443	MN.....	152,500	915,000	10/03/2012.	11/01/2040.
79766D	TW	9			1	1.E FE.....	1,000,000	104.934	1,049,338	1,000,000	1,000,000					3.345	3.345	MN.....	5,575	17,654	04/08/2021.	05/01/2051.
798111	HM	5			1	1.F FE.....	10,000,000	101.435	10,143,500	10,000,000	10,000,000					3.492	3.492	JJ.....	8,730		12/09/2021.	01/15/2050.
801139	AP	1			1	1.C FE.....	2,500,000	100.762	2,519,043	2,500,000	2,500,000					3.098	3.098	FA.....	24,311		08/26/2021.	08/01/2044.
837151	JB	6			1	1.F FE.....	10,000,000	136.401	13,640,130	10,000,000	10,000,000					5.784	5.784	JD.....	48,200	578,400	08/08/2013.	12/01/2041.
85732P	CE	8			1	1.E FE.....	1,326,996	120.739	1,448,863	1,200,000	1,287,141		(9,496)			5.088	3.984	MS.....	17,978	61,056	06/28/2017.	09/15/2029.
873519	ML	3			1	1.D FE.....	8,421,225	138.318	10,373,880	7,500,000	8,172,942		(35,969)			5.966	5.018	JJ.....	223,725	447,450	10/08/2013.	01/01/2035.
875301	HT	3			1	1.F FE.....	2,885,000	102.710	2,963,169	2,885,000	2,885,000					2.292	2.292	JJ.....	33,062	53,450	08/27/2020.	07/01/2032.
875301	HU	0			1	1.F FE.....	6,190,000	103.298	6,394,121	6,190,000	6,190,000					2.392	2.392	JJ.....	74,032	119,686	08/27/2020.	07/01/2033.
875301	HV	8			1	1.F FE.....	4,745,000	103.915	4,930,757	4,745,000	4,745,000					2.492	2.492	JJ.....	59,123	95,582	08/27/2020.	07/01/2034.
88213A	NU	5			2	1.A FE.....	3,085,000	113.087	3,488,719	3,085,000	3,085,000					3.573	3.573	MN.....	14,085	110,227	01/09/2019.	05/15/2030.
88213A	NX	9			2	1.A FE.....	1,011,913	113.891	1,152,477	1,011,913	1,011,913					3.803	3.803	MN.....	4,917	38,483	01/09/2019.	05/15/2033.
882667	AZ	1				2.B FE.....	10,000,000	111.855	11,185,470	10,000,000	10,000,000					3.922	3.922	JD.....	1,089	392,200	12/11/2019.	12/31/2049.
88283K	BL	1			2	1.F FE.....	3,580,000	101.233	3,624,141	3,580,000	3,580,000					3.029	3.029	FA.....	40,966	108,438	02/21/2020.	08/15/2041.
899154	BC	1			2	1.E FE.....	4,355,000	110.485	4,811,617	4,355,000	4,355,000					4.159	4.159	JD.....	15,094	181,124	06/01/2018.	06/01/2030.
899154	BF	4			2	1.E FE.....	5,500,000	110.181	6,059,972	5,500,000	5,500,000					4.309	4.309	JD.....	19,750	236,995	06/01/2018.	06/01/2033.
914119	V6	6			2	1.D FE.....	2,416,000	104.447	2,523,447	2,416,000	2,416,000					2.983	2.983	JD.....	6,006	72,069	11/21/2019.	06/01/2034.
91412G	VC	6			1	1.C FE.....	13,265,554	105.593	13,420,883	12,710,000	13,208,759		(12,750)			4.765	4.485	MN.....	77,386	605,632	01/27/2017.	05/15/2044.
91417K	3C	3				1.B FE.....	1,335,000	105.934	1,414,214	1,335,000	1,335,000					2.756	2.756	JD.....	3,066	36,793	07/10/2019.	06/01/2031.
91417K	3E	9			1	1.B FE.....	2,000,000	106.138	2,122,758	2,000,000	2,000,000					2.856	2.856	JD.....	4,760	57,120	07/10/2019.	06/01/2033.
914245	BR	5			1	1.B FE.....	8,000,000	135.955	10,876,392	8,000,000	8,000,000					4.221	4.221	MN.....	56,280	337,680	04/05/2018.	11/01/2058.
914639	KY	4				1.C FE.....	3,000,000	108.990	3,269,700	3,000,000	3,000,000					3.037	3.037	AO.....	22,778	91,110	10/11/2019.	10/01/2049.
914713	K6	8			1	1.A FE.....	24,620,376	114.793	27,877,553	24,285,000	24,561,437		(18,770)			3.847	3.725	JD.....	77,854	934,244	09/11/2018.	12/01/2034.
914713	P2	2				1.A FE.....	10,152,487	114.682	11,691,840	10,195,000	10,160,448		1,760			3.327	3.356	JD.....	28,266	339,188	04/25/2017.	12/01/2036.
914805	EZ	5				1.B FE.....	1,400,000	110.117	1,541,635	1,400,000	1,400,000					3.277	3.277	MS.....	13,509	45,878	01/06/2017.	09/15/2028.
914805	FB	7				1.B FE.....	4,900,000	111.231	5,450,324	4,900,000	4,900,000					3.327	3.327	MS.....	48,001	163,023	01/06/2017.	09/15/2029.
914805	FC	5				1.B FE.....	740,000	112.327	831,216	740,000	740,000					3.427	3.427	MS.....	7,467	25,360	01/06/2017.	09/15/2030.
917565	LB	7			1	1.C FE.....	5,000,000	139.627	6,981,365	5,000,000	5,000,000					5.937	5.937	JD.....	13,193	296,850	05/13/2009.	06/15/2039.
917565	LK	7			1	1.D FE.....	10,000,000	139.940	13,993,990	10,000,000	10,000,000					5.705	5.705	JD.....	25,356	570,500	10/08/2010.	06/15/2040.
92778W	HG	4			2	1.B FE.....	1,251,997	113.920	1,418,308	1,245,000	1,250,026		(645)			4.110	4.040	MS.....	17,057	51,170	11/27/2018.	09/01/2031.
92778W	HK	5			2	1.B FE.....	502,465	113.766	568,829	500,000	501,771		(226)			4.260	4.199	MS.....	7,100	21,300	11/27/2018.	09/01/2034.
92818N	HS	0			2	1.A FE.....	1,522,550	105.995	1,613,819	1,522,550	1,522,550					2.750	2.750	MN.....	6,978	41,870	10/30/2019.	11/01/2031.
92818N	HT	8			2	1.A FE.....	1,522,550	106.368	1,619,498	1,522,550	1,522,550					2.850	2.850	MN.....	7,232	43,393	10/30/2019.	11/01/2032.
92818N	HU	5			2	1.A FE.....	761,300	106.469	810,548	761,300	761,300					2.910	2.910	MN.....	3,692	22,154	10/30/2019.	11/01/2033.
956704	D2	3			1	1.D FE.....	1,250,000	98.164	1,227,055	1,250,000	1,250,000					2.279	2.279	AO.....	7,122	28,488	02/27/2020.	10/01/2032.

SCHEDULE D - PART 1

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

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest				Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
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SCHEDULE D - PART 1

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

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5																			12	13	14	15	16	17	18	19	20	21	22	
																								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification			Description			Code		Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value			Fair Value			Par Value			Book/Adjusted Carrying Value													
31396F	G3	1	FHLMC REMIC Ser 3068 CI Z					4 1.A			1,968,994	112.304			2,134,929		1,901,028		1,937,052				(1,101)			5.500	4.798	MON	8,713	104,556	04/02/2009	11/15/2035			
31396V	RY	6	FNMA REMIC Ser 2007-36 CI PH					4 1.A			1,448,480	113.186			1,565,137		1,382,797		1,408,044				(204)			5.500	4.773	MON	6,338	76,054	04/02/2009	04/25/2037			
31396X	UC	6	FNMA REMIC Ser 2007-88 CI AE					4 1.A			308,544	112.485			337,724		300,240		302,489				95			6.000	5.516	MON	1,501	18,014	01/29/2008	09/25/2037			
31405E	6P	5	FNMA Pool #787578					4 1.A			84,797	115.446			95,725		82,918		84,407				(45)			6.000	5.323	MON	415	4,975	08/26/2005	07/25/2035			
31409K	Y3	5	FNMA Pool #873830					4 1.A			284,354	100.000			249,092		249,092		257,262				(3,474)			5.940	3.163	MON	1,233	14,796	02/20/2014	07/25/2024			
3140GP	JZ	2	FNMA Pool #BH1179					4 1.A			3,314,002	107.086			3,366,063		3,143,329		3,310,280				(347)			4.000	1.636	MON	10,478	125,733	09/22/2017	06/25/2047			
3140Q8	3K	9	FNMA Pool #CA1701					4 1.A			5,304,394	106.477			5,535,499		5,198,794		5,299,298				(1,039)			4.000	3.018	MON	17,329	207,952	06/29/2018	05/25/2048			
3140Q9	N2	5	FNMA Pool #CA2208					4 1.A			3,440,364	107.158			3,545,894		3,309,037		3,439,321				(216)			4.500	2.560	MON	12,409	148,907	08/30/2018	08/25/2048			
3140X3	AX	6	FNMA Pool #FM0021					4 1.A			5,932,451	106.477			6,071,899		5,702,566		5,931,207				(368)			4.000	0.560	MON	19,009	228,103	12/27/2019	03/25/2049			
31418C	GD	0	FNMA Pool #MA2895					4 1.A			8,807,891	104.709			9,151,187		8,739,613		8,804,979				596			3.000	2.780	MON	21,849	262,188	09/26/2017	02/25/2047			
31418C	P5	7	FNMA Pool #MA3143					4 1.A			1,459,380	104.309			1,510,463		1,448,067		1,459,037				106			3.000	2.710	MON	3,620	43,442	09/26/2017	09/25/2047			
31418C	RD	8	FNMA Pool #MA3183					4 1.A			5,458,089	107.086			5,749,616		5,369,163		5,454,360				(650)			4.000	3.282	MON	17,897	214,766	06/06/2018	11/25/2047			
31418C	S5	4	FNMA Pool #MA3239					4 1.A			6,080,820	107.086			6,321,081		5,902,813		6,073,330				(1,185)			4.000	2.796	MON	19,676	236,113	02/02/2018	01/25/2048			
31418C	XN	9	FNMA Pool #MA3384					4 1.A			3,897,460	106.477			4,095,174		3,846,079		3,896,091				(235)			4.000	3.156	MON	12,820	153,843	05/18/2018	06/25/2048			
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities										138,522,265	XXX			151,502,039		142,528,721		141,528,619				0	222,182	0	XXX	XXX	XXX	444,780	5,329,583	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																																			
92778W	HZ	2	Virginia St Clg Bldg Auth Rev LBASS Txb					2 1.B FE			9,731,687	113.108			11,061,923		9,780,000		9,733,672				882			4.500	4.531	MS	146,700	440,100	11/06/2018	09/01/2048			
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities										9,731,687	XXX			11,061,923		9,780,000		9,733,672				0	882	0	XXX	XXX	XXX	146,700	440,100	XXX	XXX			
3199999	Total - U.S. Special Revenue & Special Assessment Obligations										1,662,429,136	XXX			1,871,348,616		1,629,472,466		1,662,193,770				0	(291,856)	0	XXX	XXX	XXX	14,846,995	64,625,929	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																																			
00108W	AF	7	AEP Texas Inc Sr Nt					1 2.A FE			998,073	107.561			968,045		900,000		997,675				(398)			3.800	3.172	AO	8,550		11/02/2021	10/01/2047			
00108W	AK	6	AEP Texas Inc Sr Nt Ser H					1 2.A FE			1,577,979	102.620			1,539,297		1,500,000		1,577,737				(242)			3.450	3.167	JJ	23,863		11/02/2021	01/15/2050			
00108W	AN	0	AEP Texas Inc Sr Nt					1 2.A FE			4,547,714	102.323			4,399,885		4,300,000		4,546,904				(810)			3.450	3.146	MN	18,956	77,884	11/02/2021	05/15/2051			
0010EP	A#	5	AEP Texas Priv Pl					2.A			10,000,000	116.591			11,659,130		10,000,000		10,000,000							4.670	4.670	AO	79,131	467,000	04/30/2014	04/30/2044			
00115A	AE	9	AEP Transmission Co LLC Sr Nt					1 1.F FE			7,984,972	105.708			8,456,624		8,000,000		7,991,713				1,537			3.100	3.123	JD	20,667	248,000	05/24/2017	12/01/2026			
00115A	AF	6	AEP Transmission Co LLC Sr Nt					1 1.F FE			4,229,672	116.392			5,004,847		4,300,000		4,235,956				1,457			4.000	4.096	JD	14,333	172,000	05/24/2017	12/01/2046			
001192	AL	7	AGL Capital Corp Sr Nt					1 2.A FE			29,989,781	107.352			32,125,116		29,925,000		29,953,285				(6,701)			3.875	3.848	MN	148,170	1,159,594	01/28/2016	11/15/2025			
00122@	AA	9	AES Southland Sr Sec Nt					2.C PL			24,000,000	111.423			26,741,448		24,000,000		24,000,000							4.500	4.525	FMAN	93,000	1,080,000	02/28/2019	02/29/2040			
001306	AB	5	AHS Hospital Corp Unsecured Nt					1 1.D FE			14,548,541	136.574			16,734,449		12,253,000		14,337,068				(53,327)			5.024	3.911	JJ	307,795	615,591	10/20/2017	07/01/2045			
00176@	AA	4	AMF Florence LLC Sr Sec Nt					2.C PL			23,362,338	99.496			23,244,634		23,362,338		23,362,338							3.210	3.224	MJSD	2,083	749,931	11/04/2020	12/31/2035			
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed					1.E			7,773,156	116.344			9,043,601		7,773,156		7,773,156							4.095	4.130	MON	884	318,311	09/17/2018	06/30/2039			
00206R	AG	7	AT&T Inc Nt					1 2.B FE			3,614,774	137.045			5,659,963		4,130,000		3,726,598				12,875			6.300	7.347	JJ	119,977	260,190	03/26/2009	01/15/2038			
00206R	AS	1	AT&T Inc Sr Nt					1 2.B FE			5,966,220	139.907			8,394,444		6,000,000		5,973,753				810			6.550	6.593	FA	148,467	393,000	01/29/2009	02/15/2039			
00206R	CQ	3	AT&T Inc Sr Nt					1 2.B FE			9,732,624	121.160			10,662,045		8,800,000		9,688,375				(20,950)			4.750	4.092	MN	53,411	418,000	10/29/2019	05/15/2046			
00206R	DK	5	AT&T Inc Sr Nt					1 2.B FE			2,156,680	118.135			2,362,704		2,000,000		2,150,269				(3,067)			4.550	4.085	MS	28,311	91,000	10/29/2019	03/09/2049			
00206R	GQ	9	AT&T Inc Sr Nt					1 2.B FE			4,914,683	112.761			5,675,276		5,033,000		4,941,845				9,084			4.300	4.569	FA	81,758	216,419	11/26/2018	02/15/2030			
00206R	HS	4	AT&T Inc Sr Nt					1 2.B FE			22,736,463	106.722			24,545,991		23,000,000		22,840,491				41,358			3.600	3.811	JJ	381,800	828,000	06/05/2019	07/15/2025			
00206R	HY	1	AT&T Inc Sr Nt					1 2.B FE			2,668,076	124.441			2,893,260		2,325,000		2,594,025				(29,855)			6.625	4.746	MN	19,682	154,031	06/05/2019	05/15/2029			
00206R	JD	5	AT&T Inc Sr Nt					1 2.B FE			10,256,131	134.470			13,447,030		10,000,000		10,239,692				(7,133)			6.200	5.982	MS	182,556	620,000	06/05/2019	03/15/2040			
00206R	JJ	2	AT&T Inc Sr Nt					1 2.B FE			4,145,900	122.505			4,900,212		4,000,000		4,137,538				(3,348)			5.350	5.088	JD	9,511	214,000	06/05/2019	12/15/2043			

SCHEDULE D - PART 1

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

E10.10

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R	JL	7	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	988,178	119.835	1,198,345	1,000,000	988,841	.....	.....247	.....	.....4.850	4.931	JJ.....	22,364	48,500	06/05/2019.	07/15/2045.		
00206R	KJ	0	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	54,211,221	101.498	59,985,318	59,100,000	54,235,861	.....	.....24,639	.....	.....3.500	3.958	MS.....	609,058	1,034,250	09/09/2021.	09/15/2053.		
00206R	LJ	9	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	1,758,510	100.700	2,013,998	2,000,000	1,759,544	.....	.....1,034	.....	.....3.550	4.222	MS.....	20,906	35,500	09/09/2021.	09/15/2055.		
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S.....	.....	.....1	1.E.....	8,146,252	112.799	9,188,883	8,146,252	8,146,252	.....	.....	.....	.....4.095	4.130	MON.....	927	333,589	11/16/2018.	09/30/2039.		
002824	AV	2	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	4,988,550	145.191	7,259,540	5,000,000	4,991,487	.....	.....275	.....	.....6.000	6.016	AO.....	75,000	300,000	02/26/2009.	04/01/2039.		
002824	AY	6	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	4,961,400	138.024	6,901,200	5,000,000	4,969,815	.....	.....945	.....	.....5.300	5.352	MN.....	25,028	265,000	05/24/2010.	05/27/2040.		
002824	BE	9	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	7,097,316	104.532	6,794,593	6,500,000	6,823,937	.....	.....(184,299)	.....	.....3.400	0.527	MN.....	19,031	221,000	07/07/2020.	11/30/2023.		
002824	BF	6	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	20,716,779	110.481	23,167,845	20,970,000	20,812,369	.....	.....28,423	.....	.....3.750	3.919	MN.....	67,716	786,375	06/05/2018.	11/30/2026.		
002824	BH	2	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	16,556,650	137.577	20,636,580	15,000,000	16,435,009	.....	.....(33,044)	.....	.....4.900	4.265	MN.....	63,292	735,000	06/05/2018.	11/30/2046.		
00287Y	AP	4	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	1,266,084	101.683	1,220,192	1,200,000	1,224,982	.....	.....(29,363)	.....	.....3.200	0.725	MN.....	5,867	38,400	08/05/2020.	11/06/2022.		
00287Y	AQ	2	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	28,136,365	106.289	30,292,280	28,500,000	28,360,159	.....	.....38,167	.....	.....3.600	3.756	MN.....	133,950	1,026,000	03/01/2016.	05/14/2025.		
00287Y	AS	8	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	25,907,625	123.954	32,847,837	26,500,000	25,971,557	.....	.....11,686	.....	.....4.700	4.842	MN.....	162,607	1,245,500	11/10/2015.	05/15/2045.		
00287Y	AW	9	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	9,436,160	121.184	11,512,480	9,500,000	9,442,693	.....	.....1,276	.....	.....4.450	4.491	MN.....	55,192	422,750	05/09/2016.	05/14/2046.		
00287Y	BM	0	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	2,324,267	101.422	2,281,986	2,250,000	2,282,949	.....	.....(36,940)	.....	.....2.300	0.641	MN.....	5,750	51,750	11/19/2020.	11/21/2022.		
00287Y	CV	9	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	5,046,864	105.728	5,286,415	5,000,000	5,031,822	.....	.....(13,561)	.....	.....3.850	3.549	JD.....	8,556	192,500	11/19/2020.	06/15/2024.		
00287Y	CX	5	Abbvie Inc Sr Nt.....	.....	.....1	2.C FE.....	18,016,385	106.661	19,199,034	18,000,000	18,012,471	.....	.....(3,698)	.....	.....3.800	3.774	MS.....	201,400	684,000	11/19/2020.	03/15/2025.		
00287Y	DB	2	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	10,155,017	124.602	12,460,240	10,000,000	10,151,495	.....	.....(3,320)	.....	.....4.750	4.641	MS.....	139,861	475,000	11/19/2020.	03/15/2045.		
004498	AB	7	ACI Worldwide Inc Sr Nt.....	.....	.....1	4.B FE.....	29,365,309	104.542	30,433,163	29,111,000	29,234,126	.....	.....(42,561)	.....	.....5.750	5.574	FA.....	632,356	1,673,883	11/08/2018.	08/15/2026.		
007589	AA	2	Advocate Health Corp Sr Nt.....	.....	.....1	1.C FE.....	8,000,000	111.812	8,944,960	8,000,000	8,000,000	.....	.....	.....	.....3.829	3.828	FA.....	115,721	306,320	08/07/2018.	08/15/2028.		
007589	AB	0	Advocate Health Corp Sr Nt.....	.....	.....1	1.C FE.....	12,000,000	126.138	15,136,500	12,000,000	12,000,000	.....	.....	.....	.....4.272	4.272	FA.....	193,664	512,640	08/07/2018.	08/15/2048.		
00802#	AA	4	Aerostar Airport Sr Nt.....	.....	.....1	3.A FE.....	4,266,644	103.441	4,413,447	4,266,644	4,266,644	.....	.....	.....	.....5.750	5.750	MS.....	67,466	245,332	03/22/2013.	03/22/2035.		
010392	FL	7	Alabama Power Co Sr Nt.....	.....	.....1	1.E FE.....	9,920,400	117.452	11,745,180	10,000,000	9,931,788	.....	.....1,780	.....	.....4.150	4.197	FA.....	156,778	415,000	08/20/2014.	08/15/2044.		
012873	AK	1	Alberta Energy Co Ltd Sr Nt.....	.....	.....1	3.A FE.....	9,842,155	131.814	10,413,306	7,900,000	9,494,722	.....	.....(45,078)	.....	.....7.375	4.745	MN.....	97,104	331,875	12/08/2021.	11/01/2031.		
01400E	AB	9	Alcon Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	4,814,819	104.851	4,634,410	4,420,000	4,769,593	.....	.....(43,215)	.....	.....3.000	1.862	MS.....	36,097	132,600	12/11/2020.	09/23/2029.		
01400E	AC	7	Alcon Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	6,048,780	112.334	5,822,271	5,183,000	6,028,473	.....	.....(19,567)	.....	.....3.800	2.926	MS.....	53,615	196,954	02/16/2021.	09/23/2049.		
015271	AQ	2	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	4,333,455	129.871	4,142,875	3,190,000	4,308,311	.....	.....(25,145)	.....	.....4.850	2.948	AO.....	32,662	154,715	01/25/2021.	04/15/2049.		
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	5,873,763	94.051	5,584,766	5,938,000	5,878,712	.....	.....4,720	.....	.....1.875	1.976	FA.....	46,391	110,100	01/11/2021.	02/01/2033.		
015271	AW	9	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	6,081,151	96.146	5,864,888	6,100,000	6,082,392	.....	.....1,241	.....	.....2.000	2.031	MN.....	14,572	91,500	02/03/2021.	05/18/2032.		
015271	AX	7	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	9,759,624	99.702	9,770,786	9,800,000	9,760,080	.....	.....456	.....	.....3.000	3.021	MN.....	35,117	220,500	02/03/2021.	05/18/2051.		
01882Y	AA	4	Alliant Energy Finance Sr Nt.....	.....	.....1	2.B FE.....	2,594,040	103.526	2,484,631	2,400,000	2,495,139	.....	.....(68,759)	.....	.....3.750	0.834	JD.....	4,000	90,000	07/21/2020.	06/15/2023.		
01882Y	AB	2	Alliant Energy Finance Sr Nt.....	.....	.....1	2.B FE.....	28,450,160	110.818	31,583,130	28,500,000	28,465,592	.....	.....4,540	.....	.....4.250	4.272	JD.....	53,833	1,211,250	06/20/2018.	06/15/2028.		
01959L	AB	8	Allina Health System Nt.....	.....	.....1	1.D FE.....	3,010,140	124.683	3,740,496	3,000,000	3,009,253	.....	.....(204)	.....	.....4.430	4.409	AO.....	28,057	132,900	04/03/2017.	04/15/2047.		
019736	AE	7	Allison Transmission Inc Sr Nt.....	.....	.....1	3.B FE.....	5,103,976	103.954	5,340,091	5,137,000	5,114,286	.....	.....2,772	.....	.....4.750	4.827	AO.....	61,002	244,008	02/07/2018.	10/01/2027.		
02209S	AR	4	Altria Group Inc Sr Nt.....	.....	.....1	2.B FE.....	5,476,570	116.161	6,388,872	5,500,000	5,480,992	.....	.....440	.....	.....5.375	5.402	JJ.....	123,998	295,625	10/28/2013.	01/31/2044.		
023135	BC	9	Amazon.com Inc Sr Nt.....	.....	.....1	1.E FE.....	47,919,956	108.110	51,892,944	48,000,000	47,949,171	.....	.....8,107	.....	.....3.150	3.171	FA.....	541,800	1,512,000	06/08/2018.	08/22/2027.		
023135	BJ	4	Amazon.com Inc Sr Nt.....	.....	.....1	1.E FE.....	32,937,002	122.100	40,293,099	33,000,000	32,942,380	.....	.....1,112	.....	.....4.050	4.061	FA.....	478,913	1,336,500	06/08/2018.	08/22/2047.		
023608	AG	7	Ameren Corp Sr Nt.....	.....	.....1	2.A FE.....	38,241,321	106.586	40,378,088	37,883,000	38,187,304	.....	.....(13,633)	.....	.....3.650	3.435	FA.....	522,364	1,241,000	12/10/2021.	02/15/2026.		
02361D	AP	5	Ameren Illinois Co Sr Nt.....	.....	.....1	1.F FE.....	6,176,940	105.120	6,307,212	6,000,000	6,078,310	.....	.....(23,357)	.....	.....3.250	2.816	MS.....	65,000	195,000	07/24/2017.	03/01/2025.		
02361D	AQ	3	Ameren Illinois Co 1st Mtg.....	.....	.....1	1.F FE.....	8,910,090	121.161	10,904,481	9,000,000	8,919,870	.....	.....1,879	.....	.....4.150	4.209	MS.....	109,975	373,500	12/07/2015.	03/15/2046.		
024836	AF	5	American Campus CMNTYS Sr Nt.....	.....	.....1	2.B FE.....	6,770,472	102.344	6,735,239	6,581,000	6,759,828	.....	.....(10,644)	.....	.....2.850	2.467	FA.....	78,149	93,779	06/30/2021.	02/01/2030.		

SCHEDULE D - PART 1

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

E10.11

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
024836	AG	3	American Campus CMNTYS Sr Nt.....	.....	.....	1	2.B FE.....	24,991,197	...	110.781	25,306,720	22,844,000	24,854,033	.....	(137,164)	.....	.....	3.875	2.746	JJ.....	371,294	442,603	07/01/2021.	01/30/2031.
025537	AJ	0	American Electric Power Sr Nt.....	.....	.....	1	2.B FE.....	15,955,450	...	106.047	16,967,552	16,000,000	15,972,153	.....	4,246	.....	.....	3.200	3.233	MN.....	68,267	512,000	11/14/2017.	11/13/2027.
025537	AQ	4	American Electric Power Sr Nt.....	.....	.....		2.B FE.....	749,680	...	99.467	746,002	750,000	749,738	.....	53	.....	.....	0.750	0.756	MN.....	938	5,328	11/18/2020.	11/01/2023.
02665W	BH	3	American Honda Finance Sr Nt.....	.....	.....	1	1.G FE.....	6,967,280	...	103.313	7,231,917	7,000,000	6,983,684	.....	3,253	.....	.....	2.300	2.353	MS.....	50,089	161,000	09/09/2016.	09/09/2026.
02665W	CY	5	American Honda Fin Sr MTN.....	.....	.....	1	1.G FE.....	1,998,160	...	100.833	2,016,664	2,000,000	1,999,693	.....	620	.....	.....	2.200	2.232	JD.....	489	44,000	06/24/2019.	06/27/2022.
02665W	DH	1	American Honda Fin Sr MTN.....	.....	.....	1	1.G FE.....	4,498,335	...	101.590	4,571,568	4,500,000	4,499,290	.....	512	.....	.....	1.950	1.962	MN.....	12,431	87,750	01/07/2020.	05/10/2023.
02665W	DS	7	American Honda Fin Sr Nt.....	.....	.....	1	1.G FE.....	1,998,680	...	98.621	1,972,416	2,000,000	1,999,042	.....	362	.....	.....	0.550	0.569	JJ.....	5,164	5,469	01/11/2021.	07/12/2024.
02665W	DW	8	American Honda Fin Sr Nt.....	.....	.....	1	1.G FE.....	11,780,058	...	101.136	11,934,072	11,800,000	11,782,127	.....	2,069	.....	.....	2.000	2.026	MS.....	63,589	118,000	03/22/2021.	03/24/2028.
02666T	AD	9	American Homes 4 Rent Sr Nt.....	.....	.....	1	2.C FE.....	3,918,480	...	101.500	4,059,980	4,000,000	3,919,251	.....	771	.....	.....	3.375	3.485	JJ.....	64,875		06/30/2021.	07/15/2051.
03027X	AP	5	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	5,870,736	...	107.025	5,993,389	5,600,000	5,800,339	.....	(34,637)	.....	.....	3.550	2.818	JJ.....	91,669	198,800	12/06/2019.	07/15/2027.
03027X	AU	4	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	2,898,875	...	109.319	2,951,605	2,700,000	2,856,867	.....	(19,988)	.....	.....	3.950	3.018	MS.....	31,403	106,650	12/04/2019.	03/15/2029.
03027X	AW	0	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	954,675	...	109.013	981,113	900,000	943,742	.....	(5,211)	.....	.....	3.800	3.059	FA.....	12,920	34,200	10/29/2019.	08/15/2029.
03027X	AY	6	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	41,459,540	...	107.514	41,735,704	38,819,000	41,386,179	.....	(58,338)	.....	.....	3.700	3.324	AO.....	303,220	1,436,303	01/25/2021.	10/15/2049.
03027X	BA	7	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	17,423,910	...	102.541	17,944,728	17,500,000	17,437,255	.....	6,823	.....	.....	2.900	2.950	JJ.....	234,014	507,500	01/07/2020.	01/15/2030.
03027X	BD	1	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	5,668,795	...	97.458	5,360,212	5,500,000	5,664,791	.....	(3,758)	.....	.....	3.100	2.942	JD.....	7,578	170,500	12/02/2020.	06/15/2050.
03027X	BK	5	American Tower Corp Sr Nt.....	.....	.....	1	2.C FE.....	1,991,580	...	95.099	1,901,980	2,000,000	1,991,869	.....	289	.....	.....	2.950	2.971	JJ.....	27,206	38,514	12/02/2020.	01/15/2051.
030288	B*	4	American Transmission Sys Sr Nt.....	.....	.....		2.B.....	9,000,000	...	112.665	10,139,841	9,000,000	9,000,000	.....		.....	.....	4.320	4.320	AO.....	97,200	388,800	09/27/2018.	10/01/2030.
03028P	E*	3	American Transmission Co LLC Sr Nt Ser A.....	.....	.....	1	1.F.....	6,000,000	...	104.996	6,299,778	6,000,000	6,000,000	.....		.....	.....	3.350	3.350	JD.....	11,167	201,000	12/11/2014.	12/11/2024.
03028P	J@	6	American Transmission Co LLC Sr Nt.....	.....	.....		1.F.....	24,000,000	...	107.734	25,856,040	24,000,000	24,000,000	.....		.....	.....	3.530	3.530	MN.....	110,607	847,200	05/14/2019.	05/14/2031.
030360	AD	3	American University Nt.....	.....	.....	1	1.E FE.....	9,289,500	...	115.943	10,318,927	8,900,000	9,280,893	.....	(8,607)	.....	.....	3.672	3.421	AO.....	81,702	326,808	01/13/2021.	04/01/2049.
03040W	AN	5	American Water Cap Corp Sr Nt.....	.....	.....	2	2.A FE.....	8,913,820	...	106.025	9,542,241	9,000,000	8,954,266	.....	8,463	.....	.....	3.000	3.112	JD.....	22,500	270,000	12/01/2016.	12/01/2026.
03040W	AP	0	American Water Cap Corp Sr Nt.....	.....	.....	2	2.A FE.....	19,833,600	...	116.126	23,225,160	20,000,000	19,850,160	.....	3,434	.....	.....	4.000	4.048	JD.....	66,667	800,000	11/14/2016.	12/01/2046.
03040W	AQ	8	American Water Cap Corp Sr Nt.....	.....	.....	1	2.A FE.....	13,455,585	...	105.702	14,269,811	13,500,000	13,473,494	.....	4,236	.....	.....	2.950	2.988	MS.....	132,750	398,250	08/07/2017.	09/01/2027.
03063#	AA	2	Americold Realty Operating Par Sr Nt Ser.....	.....	.....		2.B FE.....	30,000,000	...	108.832	32,649,510	30,000,000	30,000,000	.....		.....	.....	4.680	4.680	JJ.....	674,700	1,404,000	12/04/2018.	01/08/2026.
03063#	AC	8	Americold Realty Operating Par Sr Nt Ser.....	.....	.....		2.B FE.....	17,000,000	...	107.883	18,340,161	17,000,000	17,000,000	.....		.....	.....	4.100	4.100	JJ.....	334,947	697,000	05/07/2019.	01/08/2030.
03063#	AD	6	Americold Realty Operating Par Sr Nt.....	.....	.....		2.B FE.....	62,719,800	...	102.614	59,502,722	57,987,000	57,987,000	.....		.....	(4,314,600)	1.620	1.620	JJ.....	469,695	508,561	12/30/2020.	01/07/2031.
03073E	AM	7	AmerisourceBergen Corp Sr Nt.....	.....	.....	1	2.A FE.....	8,919,630	...	105.102	9,459,198	9,000,000	8,969,113	.....	9,109	.....	.....	3.250	3.365	MS.....	97,500	292,500	02/12/2016.	03/01/2025.
03073E	AN	5	AmerisourceBergen Corp Sr Nt.....	.....	.....	1	2.A FE.....	19,326,010	...	114.266	23,424,489	20,500,000	19,463,632	.....	24,651	.....	.....	4.250	4.607	MS.....	290,417	871,250	02/12/2016.	03/01/2045.
031100	L*	9	Ametek Inc Sr Nt Ser J.....	.....	.....		2.A.....	10,000,000	...	105.708	10,570,800	10,000,000	10,000,000	.....		.....	.....	3.730	3.730	MS.....	94,286	373,000	12/13/2018.	09/30/2024.
031100	N#	3	Ametek Inc Sr Nt Ser V.....	.....	.....		2.A.....	13,000,000	...	111.549	14,501,331	13,000,000	13,000,000	.....		.....	.....	4.320	4.320	JD.....	28,080	561,600	12/13/2018.	12/13/2027.
031100	P@	3	Ametek Inc Sr Nt.....	.....	.....		2.A.....	12,000,000	...	111.551	13,386,084	12,000,000	12,000,000	.....		.....	.....	4.320	4.320	JD.....	25,920	518,400	01/14/2019.	12/13/2027.
031162	BH	2	Amgen Inc Sr Nt.....	.....	.....	1	2.A FE.....	12,784,880	...	136.171	14,978,799	11,000,000	12,472,566	.....	(42,499)	.....	.....	5.650	4.630	JD.....	27,622	621,500	04/03/2013.	06/15/2042.
031162	BP	4	Amgen Inc Sr Nt.....	.....	.....	1	2.A FE.....	5,421,851	...	127.222	6,202,087	4,875,000	5,337,394	.....	(12,419)	.....	.....	5.375	4.669	MN.....	33,482	262,031	03/09/2016.	05/15/2043.
031162	BZ	2	Amgen Inc Sr Nt.....	.....	.....	1	2.A FE.....	12,257,670	...	119.650	14,597,239	12,200,000	12,284,114	.....	(3,714)	.....	.....	4.400	4.339	MN.....	89,467	536,800	11/14/2019.	05/01/2045.
031162	CD	0	Amgen Inc Sr Nt.....	.....	.....	1	2.A FE.....	33,204,066	...	124.192	32,540,762	26,202,000	33,017,124	.....	(163,634)	.....	.....	4.563	3.087	JD.....	53,138	1,195,597	01/20/2021.	06/15/2048.
031162	CS	7	Amgen Inc Sr Nt.....	.....	.....	1	2.A FE.....	4,617,774	...	104.196	4,376,219	4,200,000	4,608,740	.....	(9,034)	.....	.....	3.375	2.863	FA.....	51,188	141,750	01/15/2021.	02/21/2050.
032095	AH	4	Amphenol Corp Sr Nt.....	.....	.....	1	2.A FE.....	779,289	...	113.732	796,122	700,000	763,034	.....	(7,790)	.....	.....	4.350	2.947	JD.....	2,538	30,450	11/14/2019.	06/01/2029.
032095	AJ	0	Amphenol Corp Sr Nt.....	.....	.....	1	2.A FE.....	47,103,573	...	103.531	48,763,195	47,100,000	47,103,954	.....	(821)	.....	.....	2.800	2.798	FA.....	498,213	1,318,800	02/06/2020.	02/15/2030.
032095	AK	7	Amphenol Corp Sr Nt.....	.....	.....	1	2.A FE.....	998,290	...	101.968	1,019,678	1,000,000	998,906	.....	331	.....	.....	2.050	2.086	MS.....	6,833	20,500	02/13/2020.	03/01/2025.
032177	AH	0	Amsted Industries Sr Nt.....	.....	.....	1	3.C FE.....	7,863,233	...	104.041	8,135,016	7,819,026	7,842,391	.....	(8,553)	.....	.....	5.625	5.495	JJ.....	219,910	439,820	06/26/2019.	07/01/2027.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
032177	AJ	6				3.C FE.....	2,570,000	...102.612	2,637,123	2,570,000	2,570,000	.....	.....	.....	.....	.....4.625	4.625	MN.....	15,188	118,863	12/09/2019.	05/15/2030.
032654	AN	5			..2	1.G FE.....	43,879,502	...109.183	49,350,761	45,200,000	44,387,149	.....	.....145,855	.....	.....	.....3.500	3.903	JD.....	114,256	1,582,000	11/14/2019.	12/05/2026.
035229	CQ	4			1	2.B FE.....	240,430	...127.047	241,389	190,000	237,865	.....	.....(2,565)	.....	.....	.....5.950	3.220	JJ.....	5,213	5,653	04/08/2021.	01/15/2033.
03522A	AH	3			1	2.B FE.....	689,334	...121.005	726,029	600,000	679,746	.....	.....(4,529)	.....	.....	.....4.700	3.465	FA.....	11,750	28,200	10/29/2019.	02/01/2036.
03523T	BU	1			1	2.B FE.....	624,025	...131.385	656,925	500,000	613,573	.....	.....(4,935)	.....	.....	.....5.450	3.615	JJ.....	11,960	27,250	10/29/2019.	01/23/2039.
03523T	BV	9			1	2.B FE.....	33,552,950	...138.681	40,217,548	29,000,000	33,439,678	.....	.....(74,372)	.....	.....	.....5.550	4.517	JJ.....	706,392	1,359,750	05/06/2021.	01/23/2049.
035240	AL	4			1	2.B FE.....	18,300,610	...111.283	21,143,827	19,000,000	18,499,487	.....	.....67,615	.....	.....	.....4.000	4.486	AO.....	164,667	760,000	12/06/2018.	04/13/2028.
035240	AN	0			1	2.B FE.....	1,277,782	...122.533	1,347,867	1,100,000	1,274,852	.....	.....(2,930)	.....	.....	.....4.600	3.644	AO.....	10,682	50,600	04/08/2021.	04/15/2048.
035240	AP	5			1	2.B FE.....	1,067,265	...126.310	1,136,787	900,000	1,065,705	.....	.....(1,560)	.....	.....	.....4.750	3.804	AO.....	9,025	42,750	04/08/2021.	04/15/2058.
035240	AQ	3			1	2.B FE.....	16,435,440	...116.515	16,312,156	14,000,000	15,942,750	.....	.....(258,349)	.....	.....	.....4.750	2.520	JJ.....	291,861	665,000	01/23/2020.	01/23/2029.
035242	AN	6			1	2.B FE.....	34,001,587	...126.069	39,963,936	31,700,000	33,773,525	.....	.....(50,122)	.....	.....	.....4.900	4.446	FA.....	647,208	1,553,300	10/29/2019.	02/01/2046.
03524B	AF	3			1	2.B FE.....	17,039,520	...121.341	19,414,512	16,000,000	16,882,407	.....	.....(23,769)	.....	.....	.....4.625	4.238	FA.....	308,333	740,000	05/19/2014.	02/01/2044.
036752	AH	6			1	2.B FE.....	24,917,536	...125.596	23,964,935	19,081,000	24,778,101	.....	.....(139,435)	.....	.....	.....4.550	2.893	MS.....	289,395	868,186	01/21/2021.	03/01/2048.
036752	AJ	2			1	2.B FE.....	9,991,200	...103.049	10,304,880	10,000,000	9,994,780	.....	.....1,637	.....	.....	.....2.375	2.393	JJ.....	109,514	237,500	09/04/2019.	01/15/2025.
036752	AL	7			1	2.B FE.....	7,990,320	...104.709	8,376,704	8,000,000	7,992,340	.....	.....876	.....	.....	.....2.875	2.889	MS.....	67,722	230,000	09/04/2019.	09/15/2029.
03690A	AD	8			1	3.C FE.....	963,358	...103.321	960,889	930,000	958,751	.....	.....(4,607)	.....	.....	.....5.750	3.823	MS.....	17,825	.....	09/23/2021.	03/01/2027.
03690A	AF	3			1	3.C FE.....	5,371,180	...104.917	5,401,107	5,148,000	5,359,153	.....	.....(12,027)	.....	.....	.....5.750	4.397	JJ.....	136,494	.....	11/17/2021.	01/15/2028.
037411	AW	5			1	3.A FE.....	9,205,650	...113.095	10,178,586	9,000,000	9,185,172	.....	.....(5,941)	.....	.....	.....5.100	4.930	MS.....	153,000	459,000	03/28/2018.	09/01/2040.
037735	CE	5			1	2.A FE.....	7,836,430	...129.356	9,054,920	7,000,000	7,626,977	.....	.....(31,350)	.....	.....	.....5.800	4.897	AO.....	101,500	406,000	02/20/2014.	10/01/2035.
037735	CG	0			1	2.A FE.....	13,166,136	...135.980	14,163,687	10,416,000	12,423,289	.....	.....(98,513)	.....	.....	.....6.375	4.525	AO.....	166,005	664,020	01/11/2013.	04/01/2036.
037833	BY	5			1	1.B FE.....	22,450,500	...107.002	24,075,450	22,500,000	22,477,526	.....	.....4,986	.....	.....	.....3.250	3.276	FA.....	260,000	731,250	02/16/2016.	02/23/2026.
037833	BZ	2			1	1.B FE.....	5,983,620	...104.484	6,269,058	6,000,000	5,991,976	.....	.....1,630	.....	.....	.....2.450	2.481	FA.....	60,025	147,000	07/28/2016.	08/04/2026.
037833	CJ	7			1	1.B FE.....	18,500,000	...108.710	20,111,258	18,500,000	18,500,000	.....	.....	.....	.....	.....3.350	3.350	FA.....	244,457	619,750	02/02/2017.	02/09/2027.
037833	CR	9			2	1.B FE.....	10,000,000	...107.910	10,791,010	10,000,000	10,000,000	.....	.....	.....	.....	.....3.200	3.200	MN.....	44,444	320,000	05/04/2017.	05/11/2027.
037833	DB	3			1	1.B FE.....	18,670,800	...106.649	21,329,740	20,000,000	19,087,425	.....	.....141,088	.....	.....	.....2.900	3.799	MS.....	175,611	580,000	12/06/2018.	09/12/2027.
037833	DK	3			1	1.B FE.....	12,962,170	...107.428	13,965,679	13,000,000	12,976,450	.....	.....3,617	.....	.....	.....3.000	3.034	MN.....	52,000	390,000	11/06/2017.	11/13/2027.
038222	AL	9			1	1.F FE.....	12,156,380	...108.027	12,963,276	12,000,000	12,088,789	.....	.....(16,316)	.....	.....	.....3.300	3.138	AO.....	99,000	396,000	08/14/2017.	04/01/2027.
038522	AQ	1	LS		1	4.A FE.....	36,840,585	...103.493	38,029,611	36,746,000	36,758,138	.....	.....(19,185)	.....	.....	.....5.000	4.945	FA.....	765,542	1,837,300	03/06/2020.	02/01/2028.
039483	BE	1			1	1.F FE.....	20,880,300	...127.974	25,594,820	20,000,000	20,739,128	.....	.....(22,764)	.....	.....	.....4.535	4.260	MS.....	239,347	907,000	09/18/2015.	03/26/2042.
039483	BH	4			1	1.F FE.....	10,193,758	...120.851	12,595,102	10,422,000	10,225,892	.....	.....5,648	.....	.....	.....4.016	4.150	AO.....	87,197	418,548	09/18/2015.	04/16/2043.
040555	CV	4			2	1.G FE.....	2,764,280	...102.951	2,985,579	2,900,000	2,823,402	.....	.....14,889	.....	.....	.....2.550	3.159	MS.....	21,774	73,950	11/01/2017.	09/15/2026.
040555	CW	2			2	1.G FE.....	6,395,584	...104.723	6,702,240	6,400,000	6,397,337	.....	.....423	.....	.....	.....2.950	2.958	MS.....	55,591	188,800	09/06/2017.	09/15/2027.
04273W	AC	5			1	2.C FE.....	24,947,308	...100.930	25,232,600	25,000,000	24,947,449	.....	.....140	.....	.....	.....2.950	2.974	FA.....	61,458	.....	11/16/2021.	02/15/2032.
04317@	BD	9			.....	2.B PL.....	20,000,000	...111.102	22,220,320	20,000,000	20,000,000	.....	.....	.....	.....	.....4.340	4.340	JD.....	43,400	868,000	06/13/2018.	06/13/2028.
04317@	BJ	6			.....	2.B PL.....	5,000,000	...110.803	5,540,130	5,000,000	5,000,000	.....	.....	.....	.....	.....4.850	4.850	FA.....	92,958	242,500	02/13/2019.	02/13/2026.
04317@	BK	3			.....	2.B PL.....	35,000,000	...115.962	40,586,665	35,000,000	35,000,000	.....	.....	.....	.....	.....5.040	5.040	FA.....	676,200	1,764,000	02/13/2019.	02/13/2029.
04317@	BS	6			.....	2.B PL.....	17,000,000	...109.439	18,604,647	17,000,000	17,000,000	.....	.....	.....	.....	.....3.990	3.990	JJ.....	284,509	678,300	01/30/2020.	01/30/2030.
045054	AF	0			2	2.C FE.....	28,675,788	...103.784	30,521,192	29,408,436	28,893,545	.....	.....69,069	.....	.....	.....4.375	4.702	FA.....	486,056	1,286,619	07/18/2018.	08/15/2027.
045054	AJ	2			1	2.C FE.....	9,171,142	...104.241	9,269,083	8,892,000	9,093,639	.....	.....(51,476)	.....	.....	.....4.000	3.332	MN.....	59,280	355,680	11/30/2020.	05/01/2028.

SCHEDULE D - PART 1

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

E10.13

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R				R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u e I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r 's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r 's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A.C.V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification			Code			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
045054	AL	7			1	2.C FE.....	10,253,279	106.300	10,440,757	9,822,000	10,183,300		(64,423)			4.250	3.300	MN.....	69,573	367,285	05/04/2021.	11/01/2029.
045054	AN	3			1	2.C FE.....	4,987,050	98.083	4,904,135	5,000,000	4,988,015		965			1.500	1.554	FA.....	28,958		08/03/2021.	08/12/2026.
045054	AP	8			1	2.C FE.....	4,129,443	97.583	4,039,953	4,140,000	4,129,804		361			2.450	2.479	FA.....	39,163		08/03/2021.	08/12/2031.
046497	AC	7				1.F FE.....	1,299,742	99.983	1,299,774	1,300,000	1,299,745		3			2.080	2.096	MON.....	1,202	1,127	11/16/2021.	02/15/2027.
04774#	AA	0				2.B PL.....	7,816,716	103.677	8,104,106	7,816,716	7,816,716					3.590	3.590	MS.....	93,540	280,620	08/25/2016.	09/01/2042.
04774#	AB	8				2.B PL.....	5,583,369	103.677	5,788,647	5,583,369	5,583,369					3.590	3.590	MS.....	66,814	200,443	11/01/2016.	09/01/2042.
049560	AM	7			2	1.E FE.....	3,125,240	116.967	3,509,016	3,000,000	3,112,033		(3,122)			4.125	3.873	AO.....	26,125	123,750	06/06/2017.	10/15/2044.
049560	AN	5			1	1.E FE.....	9,014,450	106.042	9,543,789	9,000,000	9,008,556		(1,475)			3.000	2.980	JD.....	12,000	270,000	08/04/2017.	06/15/2027.
049560	AP	0			1	1.G FE.....	12,163,753	122.741	15,005,075	12,225,000	12,167,205		1,130			4.300	4.330	AO.....	131,419	525,675	10/01/2018.	10/01/2048.
049560	AW	5			1	1.G FE.....	11,456,866	98.776	11,655,592	11,800,000	11,457,576		710			2.850	2.997	FA.....	84,075		11/23/2021.	02/15/2052.
052769	AG	1			1	2.B FE.....	42,633,305	103.657	43,535,814	42,000,000	42,525,113		(58,213)			2.850	2.675	JJ.....	551,950	1,197,000	02/25/2020.	01/15/2030.
05348E	AV	1			1	1.G FE.....	8,983,980	106.304	9,567,342	9,000,000	8,993,981		1,633			3.450	3.471	JD.....	25,875	310,500	05/06/2015.	06/01/2025.
05348E	AW	9			1	1.G FE.....	9,967,400	107.261	10,726,090	10,000,000	9,986,008		3,318			3.500	3.539	MN.....	44,722	350,000	11/04/2015.	11/15/2025.
05531F	BB	8			2	1.G FE.....	999,180	104.561	1,045,613	1,000,000	999,651		118			2.850	2.863	AO.....	5,146	28,500	10/23/2017.	10/26/2024.
05595#	AA	4				2.B PL.....	40,000,000	113.718	45,487,086	40,000,000	40,000,000					5.240	5.295	MON.....	5,822	2,096,000	02/27/2019.	02/28/2034.
05595#	AB	2				2.B PL.....	7,950,000	108.255	8,606,283	7,950,000	7,950,000					4.590	4.635	MON.....	1,014	364,905	07/29/2019.	07/31/2034.
05606#	AA	1				2.C PL.....	10,000,000	107.634	10,763,388	10,000,000	10,000,000					4.504	4.530	MJSD.....	1,251	450,400	02/15/2018.	02/15/2033.
057224	AZ	0			1	1.G FE.....	4,521,454	125.907	5,602,857	4,450,000	4,511,290		(1,943)			5.125	5.011	MS.....	67,152	228,063	11/24/2015.	09/15/2040.
058498	AT	3			1	3.A FE.....	11,036,875	110.155	12,116,995	11,000,000	11,015,951		(4,126)			5.250	5.204	JJ.....	288,750	577,500	03/10/2016.	07/01/2025.
058498	AV	8			1	3.A FE.....	2,900,000	110.050	3,191,441	2,900,000	2,900,000					4.875	4.875	MS.....	41,627	141,375	03/06/2018.	03/15/2026.
059165	EN	6			1	1.F FE.....	6,927,647	100.523	6,976,310	6,940,000	6,928,279		632			2.250	2.270	JD.....	6,940	80,244	06/07/2021.	06/15/2031.
06051G	FC	8				1.G FE.....	4,989,200	131.862	6,593,090	5,000,000	4,990,724		226			5.000	5.014	JJ.....	111,111	250,000	01/15/2014.	01/21/2044.
06051G	FG	9				1.G FE.....	549,500	130.716	653,580	500,000	545,131		(1,201)			4.875	4.244	AO.....	6,094	24,375	02/13/2018.	04/01/2044.
06051G	FH	7				2.A FE.....	8,993,430	107.172	9,645,462	9,000,000	8,997,984		705			4.200	4.209	FA.....	131,250	378,000	08/21/2014.	08/26/2024.
06051G	FP	9				2.A FE.....	8,973,450	106.939	9,624,519	9,000,000	8,990,055		2,766			3.950	3.986	AO.....	69,125	355,500	04/16/2015.	04/21/2025.
06051G	GC	7			2	2.A FE.....	8,000,000	109.434	8,754,752	8,000,000	8,000,000					4.183	4.183	MN.....	33,464	334,640	11/21/2016.	11/25/2027.
06051G	HA	0			1	1.G FE.....	25,000,000	116.975	29,243,750	25,000,000	25,000,000					3.946	3.946	JJ.....	432,964	986,500	01/18/2018.	01/23/2049.
06051G	HM	4			1	1.G FE.....	21,000,000	111.573	23,430,330	21,000,000	21,000,000					4.271	4.271	JJ.....	393,644	896,910	07/18/2018.	07/23/2029.
06051G	HQ	5			1	1.G FE.....	2,176,260	110.389	2,207,770	2,000,000	2,139,189		(17,429)			3.974	2.883	FA.....	31,792	79,480	10/29/2019.	02/07/2030.
06051G	JB	6			1	1.F FE.....	605,070	101.101	606,604	600,000	604,709		(361)			2.592	2.487	AO.....	2,678	15,552	04/08/2021.	04/29/2031.
06051G	JP	5			1	1.F FE.....	1,013,440	101.389	1,013,893	1,000,000	1,012,577		(863)			2.651	2.497	MS.....	8,100	13,255	04/08/2021.	03/11/2032.
06406F	AC	7			2	1.F FE.....	976,610	105.068	1,050,679	1,000,000	987,069		2,742			2.800	3.121	MN.....	4,433	28,000	01/04/2018.	05/04/2026.
06406F	AD	5			2	1.F FE.....	1,261,272	102.190	1,226,282	1,200,000	1,231,289		(21,348)			2.200	0.405	FA.....	9,900	26,400	08/03/2020.	08/16/2023.
06406H	CV	9				1.F FE.....	9,002,795	105.282	9,370,134	8,900,000	8,930,986		(12,384)			3.400	3.246	MN.....	38,666	302,600	08/28/2015.	05/15/2024.
06406R	AC	1			1	1.F FE.....	1,195,241	100.707	1,158,133	1,150,000	1,159,388		(25,101)			2.661	0.467	MN.....	3,825	30,602	07/23/2020.	05/16/2023.
06406R	AF	4			2	1.E FE.....	19,994,221	108.701	21,740,280	20,000,000	19,996,259		545			3.400	3.403	JJ.....	287,111	680,000	01/22/2018.	01/29/2028.
06406R	AH	0				1.E FE.....	56,683,770	112.352	63,478,880	56,500,000	56,628,576		(17,812)			3.850	3.809	AO.....	380,669	2,175,250	08/06/2018.	04/28/2028.
066836	AB	3				1.E FE.....	4,127,000	115.994	4,787,052	4,127,000	4,127,000					4.342	4.342	MN.....	22,897	179,194	01/10/2017.	11/15/2041.
06849R	AG	7			1	2.B FE.....	9,954,555	136.114	13,611,390	10,000,000	9,963,580		1,003			5.700	5.731	MN.....	49,083	570,000	09/13/2011.	05/30/2041.
07086*	AA	0				2.B PL.....	11,000,000	108.508	11,935,884	11,000,000	11,000,000					4.590	4.616	MJSD.....	1,403	504,900	05/03/2018.	05/03/2033.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
071813	BP	3	Baxter Intl Sr Nt.....	.....	.....	1	2.B FE.....	4,772,750	...109.195	5,459,730	5,000,000	4,797,085	.....	.....4,943	.....	.....	.....3.500	3.754	FA.....	66,111	175,000	09/08/2016.	08/15/2046.
071813	CM	9	Baxter Intl Sr Nt.....	.....	.....	1	2.B FE.....	10,000,000	...100.840	10,084,030	10,000,000	10,000,000	.....	.....	.....	.....	.....2.272	2.272	JD.....	18,933	.....	11/16/2021.	12/01/2028.
071813	CQ	0	Baxter Intl Sr Nt.....	.....	.....	1	2.B FE.....	25,019,800	...101.175	25,293,675	25,000,000	25,019,604	.....	.....(196)	.....	.....	.....2.539	2.530	FA.....	52,896	.....	11/16/2021.	02/01/2032.
07274N	AE	3	Bayer US Finance II LLC Sr Nt.....	.....	.....	1	2.B FE.....	5,527,169	...104.570	5,270,338	5,040,000	5,323,498	.....	.....(149,791)	.....	.....	.....3.875	0.837	JD.....	8,680	195,300	08/25/2020.	12/15/2023.
07274N	AL	7	Bayer US Finance II LLC Sr Nt.....	.....	.....	1	2.B FE.....	40,729,653	...111.936	45,893,883	41,000,000	40,806,622	.....	.....23,251	.....	.....	.....4.375	4.455	JD.....	79,722	1,793,750	06/20/2018.	12/15/2028.
07274N	AW	3	Bayer US Finance II LLC Sr Nt.....	.....	.....	1	2.B FE.....	11,180,375	...104.140	11,455,400	11,000,000	11,075,175	.....	.....(31,622)	.....	.....	.....3.375	3.063	JJ.....	171,188	371,250	07/12/2018.	07/15/2024.
07274N	BF	9	Bayer US Finance II LLC Sr Nt.....	.....	.....	1	2.B FE.....	4,963,241	...114.458	5,722,875	5,000,000	4,966,056	.....	.....2,815	.....	.....	.....4.400	4.448	JJ.....	101,444	220,000	07/12/2018.	07/15/2044.
072868	AC	6	Baylor University Sec Nt.....	.....	.....	1	1.E FE.....	3,000,000	...112.450	3,373,509	3,000,000	3,000,000	.....	.....	.....	.....	.....4.019	4.019	MS.....	40,190	120,570	02/08/2018.	03/01/2038.
075887	BF	5	Becton Dickinson & Co Sr Nt.....	.....	.....	1	2.C FE.....	6,000,000	...106.333	6,379,992	6,000,000	6,000,000	.....	.....	.....	.....	.....3.734	3.734	JD.....	9,957	224,040	12/04/2014.	12/15/2024.
075887	BG	3	Becton Dickinson & Co Sr Nt.....	.....	.....	1	2.C FE.....	28,897,658	...125.988	34,180,463	27,130,000	28,744,211	.....	.....(42,817)	.....	.....	.....4.685	4.264	JD.....	56,491	1,271,041	01/25/2021.	12/15/2044.
075887	BM	0	Becton Dickinson & Co Sr Nt.....	.....	.....	1	2.C FE.....	7,664,995	...118.799	7,721,903	6,500,000	7,607,000	.....	.....(31,181)	.....	.....	.....4.875	3.744	MN.....	40,490	316,875	02/05/2020.	05/15/2044.
075887	BW	8	Becton Dickinson & Co Sr Nt.....	.....	.....	1	2.C FE.....	15,412,131	...109.077	16,252,458	14,900,000	15,257,727	.....	.....(62,497)	.....	.....	.....3.700	3.194	JD.....	38,285	551,300	06/20/2019.	06/06/2027.
075887	BX	6	Becton Dickinson & Co Sr Nt.....	.....	.....	1	2.C FE.....	2,985,561	...126.403	2,907,278	2,300,000	2,969,044	.....	.....(16,517)	.....	.....	.....4.669	3.003	JD.....	7,457	107,387	01/25/2021.	06/06/2047.
075887	CE	7	Becton Dickinson & Co Sr Nt.....	.....	.....	1	2.C FE.....	1,551,222	...120.370	1,805,556	1,500,000	1,532,582	.....	.....(5,519)	.....	.....	.....6.700	6.181	JD.....	8,375	100,500	05/01/2018.	12/01/2026.
084659	AR	2	Berkshire Hathaway Energy Sr Nt.....	.....	.....	1	1.G FE.....	14,995,200	...124.433	18,664,935	15,000,000	14,995,908	.....	.....77	.....	.....	.....4.450	4.452	JJ.....	307,792	667,500	02/14/2019.	01/15/2049.
084659	AT	8	Berkshire Hathaway Energy Sr Nt.....	.....	.....	1	1.G FE.....	7,242,426	...108.312	7,852,635	7,250,000	7,244,036	.....	.....1,609	.....	.....	.....4.050	4.077	AO.....	61,988	293,625	03/08/2021.	04/15/2025.
084659	AV	3	Berkshire Hathaway Energy Sr Nt.....	.....	.....	1	1.G FE.....	14,499,989	...111.156	16,117,649	14,500,000	14,500,462	.....	.....473	.....	.....	.....3.700	3.700	JJ.....	247,386	268,250	03/08/2021.	07/15/2030.
085770	AA	3	Berry Global Escrow Corp 1st Lien.....	.....	.....	1	2.C FE.....	6,096,253	...103.545	6,297,577	6,082,000	6,090,679	.....	.....(3,200)	.....	.....	.....4.875	4.814	JJ.....	136,718	296,498	07/06/2020.	07/15/2026.
08888@	AA	6	Safe Harbor Hydro Sr Nt.....	.....	.....	1	2.C PL.....	20,000,000	...106.727	21,345,378	20,000,000	20,000,000	.....	.....	.....	.....	.....4.610	4.610	MJSD.....	2,561	922,000	12/16/2016.	12/31/2026.
09062X	AF	0	Biogen Inc Sr Nt.....	.....	.....	1	1.G FE.....	4,988,200	...108.590	5,429,515	5,000,000	4,995,070	.....	.....1,211	.....	.....	.....4.050	4.079	MS.....	59,625	202,500	09/10/2015.	09/15/2025.
092113	AH	2	Black Hills Corp Sr Nt.....	.....	.....	1	2.A FE.....	4,920,840	...105.158	4,937,149	4,695,000	4,750,835	.....	.....(27,750)	.....	.....	.....4.250	3.600	MN.....	17,182	199,538	01/08/2016.	11/30/2023.
092113	AL	3	Black Hills Corp Sr Nt.....	.....	.....	1	2.A FE.....	24,429,607	...107.242	26,215,356	24,445,000	24,438,045	.....	.....1,551	.....	.....	.....3.950	3.958	JJ.....	445,239	965,578	01/11/2016.	01/15/2026.
092113	AN	9	Black Hills Corp Sr Nt.....	.....	.....	1	2.A FE.....	4,975,081	...114.120	5,705,980	5,000,000	4,977,732	.....	.....504	.....	.....	.....4.200	4.229	MS.....	61,833	210,000	08/10/2016.	09/15/2046.
092113	AQ	2	Black Hills Corp Sr Nt.....	.....	.....	1	2.A FE.....	1,746,375	...113.733	1,705,988	1,500,000	1,736,949	.....	.....(9,426)	.....	.....	.....4.350	2.692	MN.....	10,875	32,625	06/23/2021.	05/01/2033.
09261W	AE	4	Blackrock DLF IX CLO Ser 2020-1 Cl B.....	.....	.....	1	1.D FE.....	899,269	...100.000	899,269	899,269	899,269	.....	.....	.....	.....	.....2.630	2.673	JAJO.....	4,598	6,001	08/04/2021.	07/21/2030.
09261W	AG	9	Blackrock DLF IX CLO Ser 2021-1 Cl C.....	.....	.....	1	1.E FE.....	749,265	...100.010	749,340	749,265	749,265	.....	.....	.....	.....	.....3.630	3.686	JAJO.....	5,288	10,979	06/03/2021.	07/21/2030.
09261W	AJ	3	Blackrock DLF IX CLO Ser 2020-1 Cl D.....	.....	.....	1	2.A FE.....	823,902	...100.010	823,984	823,902	823,902	.....	.....	.....	.....	.....4.698	4.713	JAJO.....	7,440	17,917	04/28/2021.	07/21/2030.
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....	.....	.....	1	2.C FE.....	8,541,035	...101.822	9,673,100	9,500,000	9,358,816	.....	.....124,029	.....	.....	.....3.375	4.799	FA.....	133,594	320,625	04/23/2014.	02/01/2023.
097023	BV	6	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	9,539,200	...100.023	10,002,340	10,000,000	9,582,884	.....	.....9,602	.....	.....	.....3.650	3.912	MS.....	121,667	365,000	02/14/2017.	03/01/2047.
097023	BX	2	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	2,934,540	...103.471	3,104,136	3,000,000	2,957,105	.....	.....6,134	.....	.....	.....3.250	3.510	MS.....	32,500	97,500	02/21/2018.	03/01/2028.
097023	BZ	7	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	2,783,550	...99.591	2,987,718	3,000,000	2,799,126	.....	.....4,262	.....	.....	.....3.625	4.042	MS.....	36,250	108,750	02/21/2018.	03/01/2048.
097023	CA	1	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	22,097,905	...105.016	23,817,629	22,680,000	22,259,102	.....	.....53,114	.....	.....	.....3.450	3.761	MN.....	130,410	782,460	11/20/2018.	11/01/2028.
097023	CB	9	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	5,590,012	...103.273	6,196,392	6,000,000	5,613,101	.....	.....7,615	.....	.....	.....3.850	4.255	MN.....	38,500	231,000	10/31/2018.	11/01/2048.
097023	CP	8	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	8,567,889	...100.944	8,731,621	8,650,000	8,571,375	.....	.....3,486	.....	.....	.....3.250	3.336	FA.....	117,135	140,563	04/27/2021.	02/01/2035.
097023	CW	3	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	38,640,707	...135.774	40,732,080	30,000,000	38,528,431	.....	.....(112,277)	.....	.....	.....5.805	4.086	MN.....	290,250	1,741,500	04/27/2021.	05/01/2050.
097023	DC	6	Boeing Co Sr Nt.....	.....	.....	1	2.C FE.....	32,610,624	...106.813	33,005,186	30,900,000	32,500,082	.....	.....(110,542)	.....	.....	.....3.625	2.955	FA.....	466,719	560,063	04/13/2021.	02/01/2031.
099724	AH	9	Borg Warner Automotive Sr Nt.....	.....	.....	1	2.A FE.....	1,542,962	...117.012	1,755,183	1,500,000	1,539,022	.....	.....(979)	.....	.....	.....4.375	4.198	MS.....	19,323	65,625	09/07/2017.	03/15/2045.
099724	AJ	5	Borg Warner Automotive Sr Nt.....	LS.....	.....	1	2.A FE.....	6,870,660	...105.617	7,657,262	7,250,000	7,100,165	.....	.....42,991	.....	.....	.....3.375	4.070	MS.....	72,047	244,688	02/16/2016.	03/15/2025.
100743	AJ	2	Boston Gas Company Sr Nt.....	.....	.....	1	2.A FE.....	7,000,000	...113.650	7,955,500	7,000,000	7,000,000	.....	.....	.....	.....	.....4.487	4.487	FA.....	118,656	314,090	02/14/2012.	02/15/2042.

SCHEDULE D - PART 1

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

E10.15

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
100743	AK	9	Boston Gas Company Sr Nt.....	.....	..	.....1	2.A FE.....	10,989,660	...104.168	11,458,425	11,000,000	10,993,818	.....	.....997	.....	.....	....3.150	3.161	FA.....	144,375	346,500	07/31/2017.	08/01/2027.
10112R	AW	4	Boston Properties LP Sr Nt.....	.....	..	.....1	2.A FE.....	4,087,200	...104.596	4,183,852	4,000,000	4,024,345	.....	.....(11,074)	.....	.....	....3.800	3.495	FA.....	63,333	152,000	10/07/2015.	02/01/2024.
10112R	AX	2	Boston Properties LP Sr Nt.....	.....	..	.....1	2.A FE.....	36,848,847	...107.208	39,479,420	36,825,000	36,835,990	.....	.....(2,521)	.....	.....	....3.650	3.642	FA.....	560,047	1,344,113	02/12/2016.	02/01/2026.
10112R	BA	1	Boston Properties LP Sr Nt.....	.....	..	.....1	2.A FE.....	23,057,625	...113.368	26,074,571	23,000,000	23,042,175	.....	.....(5,382)	.....	.....	....4.500	4.468	JD.....	86,250	1,035,000	12/06/2018.	12/01/2028.
101137	AS	6	Boston Scientific Corp Nt.....	.....	..	.....2	2.B FE.....	32,214,365	...112.116	35,316,540	31,500,000	32,018,400	.....	.....(77,892)	.....	.....	....4.000	3.686	MS.....	420,000	1,260,000	06/04/2019.	03/01/2028.
101137	AU	1	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.B FE.....	18,053,075	...127.361	22,288,245	17,500,000	18,027,499	.....	.....(10,409)	.....	.....	....4.700	4.503	MS.....	274,167	822,500	05/15/2019.	03/01/2049.
101137	AW	7	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.B FE.....	12,813,510	...107.643	13,455,363	12,500,000	12,697,586	.....	.....(45,414)	.....	.....	....3.750	3.325	MS.....	156,250	468,750	05/13/2019.	03/01/2026.
101137	AX	5	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.B FE.....	33,073,787	...111.164	36,381,623	32,728,000	32,988,693	.....	.....(32,764)	.....	.....	....4.000	3.866	MS.....	436,373	1,309,120	05/13/2019.	03/01/2029.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	30,728,216	...111.104	33,719,912	30,350,000	30,641,160	.....	.....(40,861)	.....	.....	....3.937	3.764	MS.....	331,911	1,194,880	10/29/2019.	09/21/2028.
10373Q	AE	0	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	4,956,170	...113.388	5,329,236	4,700,000	4,896,490	.....	.....(26,778)	.....	.....	....4.234	3.506	MN.....	30,402	198,998	10/29/2019.	11/06/2028.
10373Q	BG	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	2,440,600	...98.438	2,460,940	2,500,000	2,441,791	.....	.....1,191	.....	.....	....3.000	3.125	FA.....	26,458	75,000	02/02/2021.	02/24/2050.
10373Q	BL	3	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	1,108,530	...110.418	1,104,184	1,000,000	1,100,335	.....	.....(8,195)	.....	.....	....3.633	2.257	AO.....	8,578	18,165	04/08/2021.	04/06/2030.
10373Q	BM	1	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	956,660	...96.476	964,760	1,000,000	959,699	.....	.....3,039	.....	.....	....1.749	2.267	FA.....	6,850	8,745	04/08/2021.	08/10/2030.
10373Q	BP	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	9,531,390	...96.946	9,694,620	10,000,000	9,540,076	.....	.....8,686	.....	.....	....2.939	3.181	JD.....	22,043	293,900	02/03/2021.	06/04/2051.
110122	CP	1	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	41,225,733	...109.497	45,441,255	41,500,000	41,264,689	.....	.....26,737	.....	.....	....3.400	3.486	JJ.....	607,514	1,411,000	07/17/2020.	07/26/2029.
110122	CR	7	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	6,027,716	...124.033	6,821,788	5,500,000	6,012,483	.....	.....(10,704)	.....	.....	....4.250	3.705	AO.....	42,205	233,750	07/17/2020.	10/26/2049.
110122	CW	6	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	15,068,448	...101.734	15,260,130	15,000,000	15,021,000	.....	.....(32,973)	.....	.....	....3.250	3.021	FA.....	184,167	487,500	07/17/2020.	08/15/2022.
110122	DB	1	Bristol-Myers Squibb Co Sr Nt.....	LS.....	..	1	1.F FE.....	5,991,312	...105.459	6,327,534	6,000,000	5,994,622	.....	.....2,135	.....	.....	....3.625	3.665	MN.....	27,792	217,500	07/17/2020.	05/15/2024.
110122	DJ	4	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	5,703,992	...133.484	7,341,598	5,500,000	5,697,534	.....	.....(4,628)	.....	.....	....5.000	4.743	FA.....	103,889	275,000	07/17/2020.	08/15/2045.
11134L	AH	2	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	8,963,855	...108.447	9,760,248	9,000,000	8,978,184	.....	.....3,845	.....	.....	....3.875	3.929	JJ.....	160,813	348,750	02/21/2018.	01/15/2027.
11134L	AP	4	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	6,998,190	...104.591	7,321,384	7,000,000	6,999,526	.....	.....146	.....	.....	....3.125	3.127	JJ.....	100,868	218,750	02/21/2018.	01/15/2025.
11134L	AR	0	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	22,988,907	...106.972	24,603,652	23,000,000	22,994,916	.....	.....744	.....	.....	....3.500	3.504	JJ.....	371,194	805,000	02/21/2018.	01/15/2028.
11135F	AS	0	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	994,725	...112.870	1,015,826	900,000	989,676	.....	.....(5,049)	.....	.....	....4.300	3.187	MN.....	4,945	38,700	04/08/2021.	11/15/2032.
11135F	BD	2	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	230,166	...116.560	233,120	200,000	227,965	.....	.....(2,201)	.....	.....	....5.000	3.027	AO.....	2,111	10,000	04/08/2021.	04/15/2030.
11135F	BH	3	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	5,481,166	...97.905	5,384,759	5,500,000	5,482,646	.....	.....1,480	.....	.....	....2.450	2.489	FA.....	50,906	77,107	04/08/2021.	02/15/2031.
11135F	BK	6	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	4,280,760	...104.501	4,337,853	4,151,000	4,278,759	.....	.....(2,001)	.....	.....	....3.419	3.088	AO.....	29,961	.....	10/14/2021.	04/15/2033.
11135F	BP	5	Broadcom Inc Sr Unsecured Nt.....	.....	..	.....1	2.C FE.....	19,373,283	...100.661	19,897,680	19,767,000	19,377,478	.....	.....4,195	.....	.....	....3.137	3.315	MN.....	79,234	77,511	10/18/2021.	11/15/2035.
11283#	AF	8	Brookfield Asset Mgmt Sr Nt.....	.....	..	.....	2.B PL.....	11,000,000	...108.070	11,887,668	11,000,000	11,000,000	.....	.....	.....	.....	....4.290	4.290	JD.....	19,663	471,900	12/19/2017.	12/16/2030.
113804	AD	0	Brooklyn Navy Yard Cogeneratio Sr Secure.....	.....	..	.....	2.C PL.....	19,707,689	...115.457	22,753,837	19,707,689	19,707,689	.....	.....	.....	.....	....5.020	5.020	JD.....	2,748	989,326	02/14/2019.	12/31/2040.
11523@	AA	1	Brown Bear II LLC Sr Sec Nt.....	.....	..	.....	3.A PL.....	35,000,000	...97.919	34,271,823	35,000,000	35,000,000	.....	.....	.....	.....	....4.620	4.621	JJ.....	745,617	1,617,000	04/09/2015.	04/09/2030.
115637	AL	4	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	5,224,150	...111.171	5,558,540	5,000,000	5,193,360	.....	.....(6,142)	.....	.....	....3.750	3.489	JJ.....	86,458	187,500	07/28/2016.	01/15/2043.
115637	AT	7	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	14,828,250	...116.305	17,445,810	15,000,000	14,851,172	.....	.....6,330	.....	.....	....4.000	4.084	AO.....	126,667	600,000	03/22/2018.	04/15/2038.
12189L	AC	5	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.D FE.....	14,944,650	...130.898	19,634,685	15,000,000	14,956,189	.....	.....1,328	.....	.....	....5.050	5.074	MS.....	252,500	757,500	09/07/2010.	03/01/2041.
12189L	AS	0	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	17,797,587	...131.372	21,470,126	16,343,000	17,655,271	.....	.....(34,659)	.....	.....	....4.900	4.333	AO.....	200,202	800,807	05/30/2018.	04/01/2044.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	7,962,720	...105.133	8,410,648	8,000,000	7,986,753	.....	.....3,825	.....	.....	....3.000	3.054	AO.....	60,000	240,000	03/04/2015.	04/01/2025.
12189L	AW	1	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	9,967,300	...120.163	12,016,280	10,000,000	9,971,872	.....	.....706	.....	.....	....4.150	4.169	AO.....	103,750	415,000	03/04/2015.	04/01/2045.
12189L	BA	8	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	13,964,580	...108.388	15,174,320	14,000,000	13,980,573	.....	.....3,204	.....	.....	....3.250	3.278	JD.....	20,222	455,000	03/06/2017.	06/15/2027.
12189L	BB	6	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	11,862,840	...121.170	14,540,436	12,000,000	11,876,788	.....	.....2,671	.....	.....	....4.125	4.191	JD.....	22,000	495,000	03/06/2017.	06/15/2047.
124857	AN	3	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	11,350,615	...120.535	13,861,479	11,500,000	11,369,557	.....	.....3,098	.....	.....	....4.600	4.681	JJ.....	243,928	529,000	01/07/2015.	01/15/2045.
124857	AQ	6	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	13,746,320	...108.161	15,142,554	14,000,000	13,889,283	.....	.....24,659	.....	.....	....4.000	4.215	JJ.....	258,222	560,000	07/07/2015.	01/15/2026.

SCHEDULE D - PART 1

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

E10.16

1		2			3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
																						</								

SCHEDULE D - PART 1

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

E10.17

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R				R a t e U s e d t o O b t a i n F a i r V a l u e				U n r e a l i z e d V a l u e I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r's O t h e r- T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A. C. V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c. D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y.....		.....		1	2.B FE.....	998,510	103.058	1,030,579	1,000,000	999,617		307			3.650	3.683	MS.....	10,747	36,500	03/12/2018.	03/15/2023.
134429 BG 3	Campbell Soup Co Sr Nt.....		.....		1	2.C FE.....	39,762,080	111.139	44,455,520	40,000,000	39,840,851		21,987			4.150	4.224	MS.....	488,778	1,660,000	04/10/2018.	03/15/2028.
14040H BJ 3	Capital One Financial Corp Sub Nt.....		.....			2.B FE.....	323,157	108.778	326,333	300,000	315,323		(3,748)			4.200	2.782	AO.....	2,170	12,600	11/14/2019.	10/29/2025.
14040H BK 0	Capital One Financial Corp Sr Nt.....		.....			2.B FE.....	21,084,396	107.148	22,608,228	21,100,000	21,103,228		(825)			3.750	3.746	JJ.....	336,281	791,250	11/14/2019.	07/28/2026.
14040H CH 6	Capital One Financial Corp Sr Nt Fix to.....		.....		2	2.A FE.....	8,000,000	99.603	7,968,224	8,000,000	8,000,000					1.878	1.878	MN.....	24,623		10/28/2021.	11/02/2027.
140420 NB 2	Capital One Bank USA NA Sub Nt.....		.....			2.A FE.....	5,514,728	102.746	5,757,863	5,604,000	5,591,051		11,119			3.375	3.587	FA.....	71,451	189,135	04/21/2014.	02/15/2023.
14149Y AW 8	Cardinal Health Inc Sr Nt.....		.....		1	2.B FE.....	3,986,280	115.722	4,628,880	4,000,000	3,988,726		308			4.600	4.621	MS.....	54,178	184,000	02/19/2013.	03/15/2043.
14149Y BJ 6	Cardinal Health Inc Sr Nt.....		.....		2	2.B FE.....	23,032,795	107.381	24,697,515	23,000,000	23,019,614		(3,357)			3.410	3.392	JD.....	34,858	784,300	10/17/2017.	06/15/2027.
14149Y BM 9	Cardinal Health Inc Sr Nt.....		.....		1	2.B FE.....	4,151,320	113.194	4,527,776	4,000,000	4,139,150		(3,137)			4.368	4.143	JD.....	7,765	174,720	10/13/2017.	06/15/2047.
14155# AB 6	Cardinals Ballpark LLC Sr Nt.....		.....			2.B.....	1,995,926	109.021	2,175,979	1,995,926	1,995,926					5.770	5.769	MS.....	29,111	115,165	02/29/2012.	09/30/2027.
141781 AU 8	Cargill Inc Sr Nt.....		.....		1	1.F FE.....	12,924,500	129.952	12,995,150	10,000,000	12,109,061		(102,035)			6.125	4.189	MS.....	180,347	612,500	07/09/2012.	09/15/2036.
141781 BF 0	Cargill Inc Sr Nt.....		.....			1.F FE.....	16,423,937	132.335	18,659,193	14,100,000	16,204,392		(53,303)			4.760	3.803	MN.....	70,845	671,160	08/04/2017.	11/23/2045.
141781 BG 8	Cargill Inc Sr Nt.....		.....		1	1.F FE.....	998,760	102.879	1,028,792	1,000,000	999,694		255			3.250	3.277	MS.....	10,833	32,500	02/26/2018.	03/01/2023.
14268# AA 2	Carlsbad Energy Holdings LLC Sr Nt Ser A.....		.....			2.A PL.....	13,000,000	109.126	14,186,417	13,000,000	13,000,000					4.120	4.141	MJSD.....	1,488	535,600	09/29/2017.	10/31/2038.
14448C AL 8	Carrier Global Corp Sr Nt.....		.....		1	2.C FE.....	4,035,840	101.888	4,065,347	3,990,000	4,033,020		(2,820)			2.700	2.564	FA.....	40,698	53,865	04/29/2021.	02/15/2031.
14448C AP 9	Carrier Global Corp Sr Nt.....		.....		1	2.C FE.....	8,267,821	102.723	8,474,606	8,250,000	8,264,941		(2,741)			2.493	2.454	FA.....	77,699	205,673	12/10/2020.	02/15/2027.
14448C AQ 7	Carrier Global Corp Sr Nt.....		.....		1	2.C FE.....	48,473,752	102.277	49,195,189	48,100,000	48,444,754		(28,633)			2.722	2.620	FA.....	494,618	1,158,211	05/10/2021.	02/15/2030.
14448C AR 5	Carrier Global Corp Sr Nt.....		.....		1	2.C FE.....	12,810,624	104.632	13,340,567	12,750,000	12,808,497		(2,062)			3.377	3.342	AO.....	102,858	430,568	12/10/2020.	04/05/2040.
14448C AS 3	Carrier Global Corp Sr Nt.....		.....		1	2.C FE.....	21,431,292	106.740	22,788,990	21,350,000	21,430,280		(1,058)			3.577	3.556	AO.....	182,437	761,901	04/08/2021.	04/05/2050.
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt.....		.....			2.C PL.....	22,940,825	103.863	23,827,030	22,940,825	22,940,825					4.000	4.019	MJSD.....	2,549	960,665	11/02/2020.	11/30/2029.
14913Q 2L 2	Caterpillar Finl Service Sr MTN.....		.....		1	1.F FE.....	498,365	103.630	518,152	500,000	499,522		335			3.450	3.522	MN.....	2,204	17,250	05/22/2018.	05/15/2023.
14913R 2D 8	Caterpillar Finl Svcs Corp Sr Nt.....		.....		1	1.F FE.....	1,807,758	99.977	1,799,593	1,800,000	1,804,017		(2,633)			0.650	0.502	JJ.....	5,655	11,668	07/27/2020.	07/07/2023.
14913R 2L 0	Caterpillar Finl Serv MTN.....		.....		1	1.F FE.....	4,993,300	98.722	4,936,115	5,000,000	4,994,686		1,386			0.450	0.495	MN.....	2,750	11,250	05/10/2021.	05/17/2024.
14916R AD 6	Catholic Health Initiative Sec Nt.....		.....		1	2.A FE.....	6,258,960	114.383	6,862,962	6,000,000	6,206,839		(6,673)			4.350	4.094	MN.....	43,500	261,000	11/13/2012.	11/01/2042.
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt.....		.....			2.C.....	10,254,324	111.952	11,479,922	10,254,324	10,254,324					4.450	4.447	JD.....	1,268	456,317	03/16/2017.	06/30/2042.
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt.....		LS.....		1	5.A FE.....	29,201,263	102.536	30,114,911	29,370,000	29,242,336		12,657			5.375	5.444	AO.....	333,268	1,578,638	09/06/2018.	04/15/2027.
15189T AV 9	CenterPoint Energy Inc Sr Nt.....		.....		1	2.B FE.....	29,376,102	111.731	32,960,498	29,500,000	29,411,138		10,975			4.250	4.301	MN.....	208,958	1,253,750	10/04/2018.	11/01/2028.
15189X AS 7	Centerpoint Energy Houston Sec Nt.....		.....		1	1.F FE.....	4,085,284	119.400	4,895,400	4,100,000	4,086,352		293			3.950	3.971	MS.....	53,983	161,950	02/26/2018.	03/01/2048.
15202@ AB 8	Centerspace LP Sr Nt.....		.....			2.C Z.....	20,000,000	96.797	19,359,340	20,000,000	20,000,000					2.500	2.500	MJSD.....	19,444	125,000	09/17/2021.	09/17/2030.
156700 BB 1	Lumen Technologies Inc Sr Nt.....		.....		1	3.C FE.....	5,162,300	104.050	5,140,050	4,940,000	5,105,874		(51,731)			5.125	3.912	FA.....	95,644	253,175	11/24/2020.	12/15/2026.
156700 BD 7	Lumen Technologies Inc Sr Nt.....		.....		1	3.C FE.....	7,755,063	96.981	7,390,953	7,621,000	7,730,459		(23,178)			4.500	4.110	JJ.....	158,136	217,199	02/18/2021.	01/15/2029.
159864 AE 7	Charles River Laboratories Sr Nt.....		.....		1	3.B FE.....	6,234,094	104.190	6,438,961	6,180,000	6,217,584		(7,794)			4.250	4.095	MN.....	43,775	262,650	07/06/2020.	05/01/2028.
159864 AG 2	Charles River Laboratories Sr Nt.....		.....		1	3.B FE.....	3,679,000	101.508	3,734,461	3,679,000	3,679,000					3.750	3.750	MS.....	40,622	65,915	03/08/2021.	03/15/2029.
159864 AJ 6	Charles River Laboratories Sr Nt.....		.....		1	3.B FE.....	2,300,000	102.433	2,355,954	2,300,000	2,300,000					4.000	4.000	MS.....	27,089	43,956	03/08/2021.	03/15/2031.
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt.....		.....		2	2.C FE.....	2,131,976	101.496	2,029,914	2,000,000	2,028,789		(72,803)			4.464	0.791	JJ.....	39,184	89,280	07/31/2020.	07/23/2022.
161175 BL 7	Charter Comm Opt 1st Lien.....		.....		1	2.C FE.....	117,882	119.730	119,730	100,000	117,598		(284)			5.375	4.224	MN.....	896	5,375	04/08/2021.	05/01/2047.
161175 BN 3	Charter Comm Opt 1st Lien.....		.....		1	2.C FE.....	4,239,271	125.129	4,316,944	3,450,000	4,227,572		(11,699)			5.750	4.295	AO.....	49,594	99,188	04/12/2021.	04/01/2048.
161175 BR 4	Charter Comm Opt 1st Lien.....		.....		2	2.C FE.....	9,108,871	115.039	9,444,735	8,210,000	8,908,169		(86,128)			5.050	3.661	MS.....	104,803	414,605	10/07/2019.	03/30/2029.
161175 BS 2	Charter Comm Opt 1st Lien.....		.....		1	2.C FE.....	13,936,385	116.295	15,234,697	13,100,000	13,905,692		(14,551)			5.125	4.720	JJ.....	335,688	671,375	10/08/2019.	07/01/2049.
161175 BT 0	Charter Comm Opt Secured Nt.....		.....		1	2.C FE.....	20,844,431	112.316	22,238,489	19,800,000	20,828,753		(16,048)			4.800	4.466	MS.....	316,800	679,200	03/02/2021.	03/01/2050.

SCHEDULE D - PART 1

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

E10.18

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
161175	BY	9	Charter Comm Opt 1st Lien.....	.....	..	.....1	2.C FE.....	277,887	94.675	284,025	300,000	278,047	.....	.....160	.....	.....	.....3.850	4.234	AO.....	2,888	5,775	04/08/2021.	04/01/2061.
161175	CA	0	Charter Comm Opt 1st Lien.....	.....	..	.....1	2.C FE.....	19,290,543	100.361	19,369,673	19,300,000	19,290,543	.....	.....	.....	.....	.....3.900	3.903	JD.....	62,725	558,253	02/18/2021.	06/01/2052.
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....	.....	..	.....1	2.C FE.....	25,882,425	113.012	28,589,776	25,298,000	25,715,993	.....	.....(76,329)	.....	.....	.....5.125	4.737	JD.....	3,601	1,296,523	11/06/2019.	06/30/2027.
16412X	AJ	4	Cheniere Corp Christi HD 1st Lien.....	.....	..	.....1	2.C FE.....	8,993,808	107.117	9,640,539	9,000,000	8,994,626	.....	.....578	.....	.....	.....3.700	3.709	MN.....	42,550	333,000	10/27/2020.	11/15/2029.
16412X	AK	1	Cheniere Corp Christi HD 1st Lien.....	.....	..	.....1	2.C FE.....	20,404,050	97.979	19,987,757	20,400,000	20,403,887	.....	.....(163)	.....	.....	.....2.742	2.741	JD.....	1,554	195,779	08/18/2021.	12/31/2039.
166756	AP	1	Chevron Corp Sr Nt.....	.....	..	.....1	1.D FE.....	19,835,513	107.287	21,189,202	19,750,000	19,813,637	.....	.....(21,876)	.....	.....	.....3.900	3.769	MN.....	98,421	770,250	01/06/2021.	11/15/2024.
166756	AQ	9	Chevron Corp Sr Nt.....	.....	..	.....	1.D FE.....	11,407,495	130.849	13,084,880	10,000,000	11,213,970	.....	.....(193,525)	.....	.....	.....8.000	5.312	AO.....	200,000	800,000	01/06/2021.	04/01/2027.
166756	AR	7	Chevron Corp Sr Nt.....	.....	..	.....1	1.D FE.....	23,143,373	111.209	26,245,277	23,600,000	23,199,110	.....	.....55,737	.....	.....	.....3.850	4.167	JJ.....	418,966	908,600	01/06/2021.	01/15/2028.
166756	AS	5	Chevron Corp Sr Nt.....	.....	..	.....1	1.D FE.....	1,293,413	108.639	1,412,304	1,300,000	1,294,104	.....	.....691	.....	.....	.....3.250	3.317	AO.....	8,919	42,250	01/06/2021.	10/15/2029.
166756	AU	0	Chevron Corp Sr Nt.....	.....	..	.....1	1.D FE.....	36,118,643	137.820	49,615,200	36,000,000	36,117,888	.....	.....(755)	.....	.....	.....5.250	5.224	MN.....	241,500	1,890,000	01/06/2021.	11/15/2043.
166756	AV	8	Chevron Corp Sr Nt.....	.....	..	.....1	1.D FE.....	9,810,042	132.061	12,545,833	9,500,000	9,803,267	.....	.....(6,775)	.....	.....	.....5.050	4.815	MN.....	61,301	590,000	01/06/2021.	11/15/2044.
166764	AH	3	Chevron Corp Sr Nt.....	.....	..	.....1	1.D FE.....	15,000,000	103.177	15,476,595	15,000,000	15,000,000	.....	.....	.....	.....	.....3.191	3.191	JD.....	9,307	478,650	06/17/2013.	06/24/2023.
16829@	AA	1	Chick-Fil-A, Inc Sr Nt Ser A.....	.....	..	.....	2.B.....	35,000,000	100.498	35,174,195	35,000,000	35,000,000	.....	.....	.....	.....	.....1.480	1.480	AO.....	89,211	518,000	10/29/2020.	10/29/2023.
16876A	AA	2	Children's Hospital Medi Sr Nt.....	.....	..	.....1	1.C FE.....	10,000,000	125.622	12,562,150	10,000,000	10,000,000	.....	.....	.....	.....	.....4.268	4.268	MN.....	54,536	426,800	10/30/2014.	05/15/2044.
171484	AE	8	Churchhill Downs Inc St Nt.....	.....	..	.....1	4.A FE.....	9,722,328	104.047	9,798,068	9,417,000	9,677,306	.....	.....(45,022)	.....	.....	.....4.750	4.002	JJ.....	206,258	223,654	05/17/2021.	01/15/2028.
171484	AG	3	Churchhill Downs Inc Sr Nt.....	.....	..	.....1	4.A FE.....	244,238	103.877	243,073	234,000	241,314	.....	.....(2,923)	.....	.....	.....5.500	3.845	AO.....	3,218	12,870	02/25/2021.	04/01/2027.
17275R	AD	4	Cisco Sys Inc Nt.....	.....	..	.....1	1.E FE.....	9,446,300	144.308	14,430,800	10,000,000	9,570,482	.....	.....13,634	.....	.....	.....5.900	6.314	FA.....	222,889	590,000	05/07/2009.	02/15/2039.
17275R	BC	5	Cisco Sys Inc Sr Nt.....	.....	..	.....1	1.E FE.....	9,992,400	106.523	10,652,310	10,000,000	9,996,561	.....	.....767	.....	.....	.....2.950	2.959	FA.....	100,792	295,000	02/22/2016.	02/28/2026.
17275R	BL	5	Cisco Sys Inc Sr Nt.....	.....	..	.....1	1.E FE.....	3,996,480	105.239	4,209,560	4,000,000	3,998,231	.....	.....349	.....	.....	.....2.500	2.510	MS.....	28,056	100,000	09/13/2016.	09/20/2026.
172967	JT	9	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	24,898,000	108.991	27,247,825	25,000,000	24,959,760	.....	.....10,603	.....	.....	.....4.400	4.451	JD.....	64,167	1,100,000	06/03/2015.	06/10/2025.
172967	KA	8	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	9,954,000	111.468	11,146,840	10,000,000	9,974,942	.....	.....3,748	.....	.....	.....4.450	4.500	MS.....	113,722	445,000	09/23/2015.	09/29/2027.
172967	KR	1	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	35,027,835	124.015	33,414,935	26,944,225	34,826,337	.....	.....(201,498)	.....	.....	.....4.750	3.042	MN.....	152,871	1,279,851	01/22/2021.	05/18/2046.
172967	KU	4	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	2,160,000	109.989	2,199,776	2,000,000	2,124,216	.....	.....(16,833)	.....	.....	.....4.125	3.073	JJ.....	35,750	82,500	10/29/2019.	07/25/2028.
172967	LS	8	Citigroup Inc Sr Nt.....	.....	..	.....1	1.G FE.....	6,933,430	107.285	7,509,957	7,000,000	6,955,120	.....	.....5,706	.....	.....	.....3.520	3.627	AO.....	43,804	246,400	01/17/2018.	10/27/2028.
172967	LU	3	Citigroup Inc Sr Nt.....	.....	..	.....1	1.G FE.....	26,000,000	113.690	29,559,504	26,000,000	26,000,000	.....	.....	.....	.....	.....3.878	3.878	JJ.....	439,722	1,008,280	01/17/2018.	01/24/2039.
172967	MD	0	Citigroup Inc Sr Nt.....	.....	..	.....1	2.A FE.....	20,989,920	129.167	27,125,070	21,000,000	20,990,501	.....	.....178	.....	.....	.....4.650	4.653	JJ.....	428,575	976,500	07/16/2018.	07/23/2048.
17401Q	AS	0	Citizens Bank NA/RI Sr Nt.....	.....	..	.....2	2.A FE.....	1,998,180	100.080	2,001,602	2,000,000	1,999,924	.....	.....624	.....	.....	.....3.250	3.282	FA.....	24,736	65,000	02/11/2019.	02/14/2022.
174610	AJ	4	Citizens Financial Group Sub Nt.....	.....	..	.....1	2.B FE.....	22,928,927	107.701	24,502,046	22,750,000	22,824,826	.....	.....(18,958)	.....	.....	.....4.350	4.250	FA.....	412,344	989,625	12/17/2015.	08/01/2025.
174610	AK	1	Citizens Financial Group Sub Nt.....	.....	..	.....	2.B FE.....	30,524,469	108.755	32,952,614	30,300,000	30,424,036	.....	.....(29,111)	.....	.....	.....4.300	4.184	JD.....	101,337	1,302,900	11/14/2019.	12/03/2025.
174610	AW	5	Citizens Financial Group Sub Nt.....	.....	..	.....2	2.B FE.....	20,946,709	99.281	21,037,686	21,190,000	20,956,606	.....	.....9,897	.....	.....	.....2.638	2.757	MS.....	141,301	279,496	06/30/2021.	09/30/2032.
17858#	AA	1	PF Training Investors LLC Sec Nt.....	.....	..	.....1	2.B.....	21,201,000	104.116	21,864,113	20,999,763	21,194,045	.....	.....(6,955)	.....	.....	.....5.280	5.247	MON.....	49,279	843,911	03/11/2021.	09/15/2043.
18055#	BB	7	Clarion Lion Prop Hlds LP Sr Nt Ser Z.....	.....	..	.....	1.G.....	20,000,000	115.402	23,080,400	20,000,000	20,000,000	.....	.....	.....	.....	.....4.390	4.390	FA.....	365,833	878,000	02/01/2019.	02/01/2030.
18055#	BG	6	Clarion Lion Prop Hlds LP Sr Nt Ser AE.....	.....	..	.....	1.G.....	12,000,000	109.570	13,148,388	12,000,000	12,000,000	.....	.....	.....	.....	.....3.670	3.670	JJ.....	203,073	440,400	07/15/2019.	07/15/2028.
184496	AN	7	Clean Harbors Inc Sr Nt.....	.....	..	.....1	3.C FE.....	7,394,688	103.288	7,591,653	7,350,000	7,373,822	.....	.....(8,663)	.....	.....	.....4.875	4.738	JJ.....	165,222	358,313	06/19/2019.	07/15/2027.
184496	AP	2	Clean Harbors Inc Sr Nt.....	.....	..	.....1	3.C FE.....	2,300,000	106.110	2,440,532	2,300,000	2,300,000	.....	.....	.....	.....	.....5.125	5.125	JJ.....	54,353	117,875	06/18/2019.	07/15/2029.
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....	.....	..	.....1	2.B FE.....	11,166,319	107.955	12,010,027	11,125,000	11,143,118	.....	.....(4,244)	.....	.....	.....3.800	3.755	MN.....	42,275	422,750	12/17/2015.	11/25/2025.
19123#	AA	6	Coca-Cola Southwest Beverages Sr Nt Ser.....	.....	..	.....	1.F FE.....	9,000,000	106.789	9,611,046	9,000,000	9,000,000	.....	.....	.....	.....	.....3.490	3.490	JD.....	2,618	314,100	03/01/2018.	12/28/2029.
19123#	AB	4	Coca-Cola Southwest Beverages Sr Nt Ser.....	.....	..	.....	1.F FE.....	10,000,000	109.107	10,910,660	10,000,000	10,000,000	.....	.....	.....	.....	.....3.640	3.640	JD.....	3,033	364,000	03/01/2018.	12/28/2032.
20030N	BE	0	Comcast Corp Nt.....	.....	..	.....1	1.G FE.....	5,148,850	123.449	6,172,440	5,000,000	5,128,969	.....	.....(3,776)	.....	.....	.....4.650	4.457	JJ.....	107,208	232,500	02/05/2016.	07/15/2042.

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
20030N	BG	5	Comcast Corp Sr Nt.....	1	1.G FE.....	14,968,050	119.577	17,936,580	15,000,000	14,973,651		739			4.500	4.513	JJ.....	311,250	675,000	01/08/2013.	01/15/2043.
20030N	BH	3	Comcast Corp Sr Nt.....	1	1.G FE.....	703,908	117.360	704,158	600,000	698,407		(5,501)			4.250	2.537	JJ.....	11,758	12,750	04/08/2021.	01/15/2033.
20030N	BQ	3	Comcast Corp Sr Nt.....	1	1.G FE.....	5,167,100	124.067	6,203,330	5,000,000	5,148,425		(3,522)			4.600	4.397	FA.....	86,889	230,000	02/05/2016.	08/15/2045.
20030N	BS	9	Comcast Corp Sr Nt.....	1	1.G FE.....	14,971,800	106.651	15,997,590	15,000,000	14,987,240		2.825			3.150	3.172	MS.....	157,500	472,500	02/16/2016.	03/01/2026.
20030N	BU	4	Comcast Corp Sr Nt.....	1	1.G FE.....	16,851,420	105.653	17,960,925	17,000,000	16,868,401		3.367			3.400	3.447	JJ.....	266,522	578,000	07/12/2016.	07/15/2046.
20030N	BW	0	Comcast Corp Sr Nt.....	1	1.G FE.....	9,988,000	103.438	10,343,830	10,000,000	9,993,860		1,135			2.350	2.363	JJ.....	108,361	235,000	07/12/2016.	01/15/2027.
20030N	BY	6	Comcast Corp Sr Nt.....	1	1.G FE.....	15,968,480	107.533	17,205,216	16,000,000	15,982,920		3.036			3.300	3.323	FA.....	220,000	528,000	01/05/2017.	02/01/2027.
20030N	CA	7	Comcast Corp Sr Nt.....	1	1.G FE.....	1,024,450	107.443	1,074,428	1,000,000	1,017,874		(2,758)			3.150	2.818	FA.....	11,900	31,500	07/22/2019.	02/15/2028.
20030N	CT	6	Comcast Corp Sr Nt.....	1	1.G FE.....	4,521,360	113.613	4,544,520	4,000,000	4,399,309		(55,596)			4.150	2.486	AO.....	35,044	166,000	10/08/2019.	10/15/2028.
20030N	CU	3	Comcast Corp Sr Nt.....	1	1.G FE.....	3,996,942	115.519	4,043,169	3,500,000	3,906,199		(41,742)			4.250	2.718	AO.....	31,403	148,750	10/15/2019.	10/15/2030.
20030N	DM	0	Comcast Corp Sr Nt.....	1	1.G FE.....	775,848	97.904	783,234	800,000	777,463		1,615			1.950	2.297	JJ.....	7,193	7,800	04/08/2021.	01/15/2031.
20268J	AB	9	Commonspirit Health Sec Nt.....	1	2.A FE.....	3,750,000	106.427	3,991,013	3,750,000	3,750,000					3.347	3.347	AO.....	31,378	125,513	08/07/2019.	10/01/2029.
202795	JB	7	Commonwealth Edison Co Sr Nt.....	1	1.F FE.....	2,494,350	125.022	3,125,553	2,500,000	2,495,235		126			4.600	4.614	FA.....	43,444	115,000	08/12/2013.	08/15/2043.
20369E	AD	4	Community Hospitals Nt.....	2	1.F FE.....	18,000,000	109.580	19,724,472	18,000,000	18,000,000					4.940	4.940	MN.....	148,200	889,200	02/13/2018.	05/01/2058.
20451N	AE	1	Compass Minerals International Sr Nt.....	1	4.A FE.....	9,201,875	102.480	9,479,409	9,250,000	9,235,068		5,372			4.875	4.943	JJ.....	207,932	450,938	04/21/2015.	07/15/2024.
20557#	AG	6	Computershare US Sr Nt Ser B.....	2	2.B	25,000,000	111.776	27,944,025	25,000,000	25,000,000					4.360	4.360	MN.....	124,139	1,090,000	11/20/2018.	11/20/2028.
205887	BR	2	ConAgra Foods Inc Sr Nt.....	1	2.C FE.....	11,120,473	101.870	11,808,747	11,592,000	11,519,834		65,176			3.200	3.802	JJ.....	160,742	370,944	12/11/2015.	01/25/2023.
205887	BS	0	ConAgra Foods Inc Sr Nt.....	1	2.C FE.....	29,872,570	111.120	36,336,338	32,700,000	30,210,787		63,095			4.650	5.250	JJ.....	658,905	1,520,550	09/07/2017.	01/25/2043.
205887	CC	4	ConAgra Foods Inc Sr Nt.....	1	2.C FE.....	2,498,034	115.165	2,533,626	2,200,000	2,431,571		(31,285)			4.850	3.072	MN.....	17,783	106,700	10/29/2019.	11/01/2028.
205887	CE	0	ConAgra Foods Inc Sr Nt.....	1	2.C FE.....	60,178,819	135.543	59,503,509	43,900,000	59,823,959		(340,370)			5.400	3.320	MN.....	395,100	2,370,600	04/13/2021.	11/01/2048.
207597	EG	6	Connecticut Lt & Pwr Co 1st Mtg Bd.....	2	1.E FE.....	15,364,860	122.511	17,151,512	14,000,000	15,218,064		(35,802)			4.300	3.714	AO.....	127,089	602,000	08/08/2017.	04/15/2044.
207597	EJ	0	Connecticut Lt & Pwr Co 1st Mtg Bond.....	2	1.E FE.....	8,969,400	106.777	9,609,885	9,000,000	8,982,902		2,972			3.200	3.240	MS.....	84,800	288,000	03/02/2017.	03/15/2027.
207597	EL	5	Connecticut Lt & Pwr Co 1st Mtg Bd.....	1	1.E FE.....	20,450,185	120.600	24,722,898	20,500,000	20,453,748		981			4.000	4.014	AO.....	205,000	820,000	03/19/2018.	04/01/2048.
207597	EN	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....	1	1.E FE.....	7,978,400	98.996	7,919,680	8,000,000	7,979,385		985			2.050	2.080	JJ.....	82,456		06/21/2021.	07/01/2031.
20825C	AQ	7	Conocophillips Nt.....	1	1.G FE.....	9,856,000	145.890	14,588,950	10,000,000	9,887,354		3,481			6.500	6.611	FA.....	270,833	650,000	01/29/2009.	02/01/2039.
209111	GC	1	Consolidated Edison Co NY Inc Sr Nt.....	1	1.G FE.....	13,800,000	100.803	13,910,773	13,800,000	13,800,000					3.200	3.200	JD.....	35,573		11/29/2021.	12/01/2051.
21017#	AA	1	Consolidated Terminals LLC Sr Nt.....	1	2.C PL.....	9,000,000	105.331	9,479,817	9,000,000	9,000,000					4.820	4.820	JD.....	22,895	433,800	12/12/2013.	12/12/2023.
21036P	AN	8	Constellation Brands Inc Hgh Yld Bd.....	1	2.C FE.....	5,262,500	109.312	5,465,585	5,000,000	5,097,040		(31,296)			4.750	4.027	MN.....	30,347	237,500	03/03/2016.	11/15/2024.
21036P	AP	3	Constellation Brands Inc Sr Nt.....	1	2.B FE.....	1,000,000	111.672	1,116,720	1,000,000	1,000,000					4.750	4.750	JD.....	3,958	47,500	11/19/2015.	12/01/2025.
21036P	AY	4	Constellation Brands Inc Sr Nt.....	1	2.B FE.....	29,410,879	108.022	33,486,696	31,000,000	29,924,319		150,860			3.600	4.250	FA.....	421,600	1,116,000	06/28/2018.	02/15/2028.
21036P	AZ	1	Constellation Brands Inc Sr Nt.....	1	2.B FE.....	15,088,220	113.594	19,310,912	17,000,000	15,204,245		33,844			4.100	4.815	FA.....	263,311	697,000	05/22/2018.	02/15/2048.
21036P	BC	1	Constellation Brands Inc Sr Nt.....	1	2.B FE.....	21,011,480	114.823	24,112,809	21,000,000	21,008,884		(1,086)			4.650	4.643	MN.....	124,775	976,500	11/01/2018.	11/15/2028.
21036P	BD	9	Constellation Brands Inc Sr Nt.....	1	2.B FE.....	12,965,080	131.569	17,103,905	13,000,000	12,967,237		545			5.250	5.268	MN.....	87,208	682,500	11/14/2018.	11/15/2048.
21036P	BE	7	Constellation Brands Inc Sr Nt.....	1	2.C FE.....	211,420	105.438	210,877	200,000	210,491		(929)			3.150	2.367	FA.....		3,150	04/08/2021.	08/01/2029.
210518	DA	1	Consumers Energy Co 1st Mtg Bd.....	1	1.F FE.....	11,949,840	118.328	14,199,312	12,000,000	11,954,080		1,023			3.950	3.974	JJ.....	218,567	474,000	02/15/2017.	07/15/2047.
210518	E*	3	Consumers Energy Co 1st Mtg Ser A.....	1	1.E	20,000,000	104.071	20,814,240	20,000,000	20,000,000					3.520	3.520	MS.....	181,867	704,000	09/28/2017.	09/28/2037.
212015	AL	5	Continental Resources Inc Sr Nt.....	1	2.C FE.....	15,802,813	103.255	16,675,683	16,150,000	16,066,931		61,158			4.500	4.918	AO.....	153,425	726,750	04/18/2017.	04/15/2023.
212015	AN	1	Continental Resources Inc Sr Nt.....	1	2.C FE.....	10,654,035	104.380	11,168,703	10,700,000	10,701,594		(1,359)			3.800	3.789	JD.....	33,883	406,600	11/14/2019.	06/01/2024.
212015	AS	0	Continental Resources Inc Sr Nt.....	LS.....1	2.C FE.....	17,513,162	108.326	19,054,614	17,590,000	17,555,620		3,088			4.375	4.403	JJ.....	354,854	769,563	11/14/2019.	01/15/2028.
212015	AT	8	Continental Resources Inc Sr Nt.....	1	2.C FE.....	21,830,448	117.850	21,920,063	18,600,000	21,801,264		(29,184)			5.750	3.409	JJ.....	493,158		11/30/2021.	01/15/2031.

SCHEDULE D - PART 1

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

E10.20

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
212168	AA	6	Continental Wind Sr Nt.....	.....	..	.....1	2.B FE.....	6,182,310	.....	113.100	6,992,211	6,182,310	6,182,310	.....	.....	.....	.....	.....6.000	6.001	FA.....	124,677	370,939	09/23/2013.	02/28/2033.
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt.....	.....	..	.....	1.F PL.....	18,497,865	.....	112.166	20,748,325	18,497,865	18,497,865	.....	.....	.....	.....	.....4.430	4.454	JAJO.....	138,852	819,455	11/15/2019.	01/31/2040.
22003B	AL	0	Corporate Office Prop LP Sr Nt.....	.....	..	.....1	2.C FE.....	13,121,250	.....	101.057	13,248,520	13,110,000	13,118,622	.....	.....(2,035)	.....	.....	.....2.250	2.233	MS.....	86,854	293,336	09/11/2020.	03/15/2026.
22003B	AM	8	Corporate Office Prop LP Sr Nt.....	.....	..	.....1	2.C FE.....	1,271,257	.....	99.595	1,294,732	1,300,000	1,273,105	.....	.....1.848	.....	.....	.....2.750	3.007	AO.....	7,547	21,251	04/08/2021.	04/15/2031.
22279#	AA	2	Cousins Properties Inc Sr Nt Tr A.....	.....	..	.....	2.B.....	7,500,000	.....	106.618	7,996,350	7,500,000	7,500,000	.....	.....	.....	.....	.....3.910	3.910	JJ.....	142,552	293,250	07/06/2017.	07/06/2025.
22279#	AC	8	Cousins Properties Inc 2019-A Tr A Sr Nt.....	.....	..	.....	2.B.....	12,000,000	.....	107.768	12,932,148	12,000,000	12,000,000	.....	.....	.....	.....	.....3.780	3.780	JJ.....	220,500	453,600	06/19/2019.	07/06/2027.
22279#	AD	6	Cousins Properties Inc 2019-A Tr B Sr Nt.....	.....	..	.....	2.B.....	28,000,000	.....	108.581	30,402,764	28,000,000	28,000,000	.....	.....	.....	.....	.....3.860	3.860	JJ.....	525,389	1,080,800	06/19/2019.	07/06/2028.
22282E	AH	5	Covanta Holding Corp Sr Nt.....	.....	..	.....1	4.B FE.....	15,292,750	.....	103.247	15,900,023	15,400,000	15,328,497	.....	.....11,750	.....	.....	.....6.000	6.108	JJ.....	462,000	1,001,000	10/30/2018.	01/01/2027.
22357@	AA	9	Cox Tower II PTC CTL.....	.....	..	.....	2.B.....	4,207,371	.....	120.566	5,072,638	4,207,371	4,207,371	.....	.....	.....	.....	.....5.409	5.470	MON.....	18,333	227,577	10/02/2013.	01/02/2040.
22550L	2G	5	Credit Suisse New York Sr Nt.....	.....	..	.....	1.E FE.....	4,988,650	.....	97.546	4,877,295	5,000,000	4,989,519	.....	.....869	.....	.....	.....1.250	1.297	FA.....	24,653	.....	08/02/2021.	08/07/2026.
22819K	AB	6	Crown Amer / Cap Corp VI Sr Nt.....	.....	..	.....1	3.C FE.....	3,947,811	.....	106.952	4,320,853	4,040,000	3,987,041	.....	.....9.682	.....	.....	.....4.250	4.558	MS.....	43,402	171,700	08/21/2017.	09/30/2026.
22822V	AL	5	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	2,705,536	.....	111.686	2,568,783	2,300,000	2,655,693	.....	.....(47,938)	.....	.....	.....4.300	1.890	FA.....	37,362	98,900	12/15/2020.	02/15/2029.
22822V	AM	3	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	6,206,607	.....	128.828	6,224,979	4,832,000	6,205,410	.....	.....(1,198)	.....	.....	.....5.200	3.542	FA.....	94,922	.....	12/15/2021.	02/15/2049.
22822V	AN	1	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	3,303,031	.....	104.110	3,136,819	3,013,000	3,270,640	.....	.....(31,113)	.....	.....	.....3.100	1.890	MN.....	11,935	93,403	12/15/2020.	11/15/2029.
22822V	AQ	4	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	45,392,418	.....	113.292	43,050,884	38,000,000	45,222,194	.....	.....(159,468)	.....	.....	.....4.150	3.126	JJ.....	788,500	1,577,000	12/03/2020.	07/01/2050.
22822V	AR	2	Crown Castle Intl Corp Sr Nt.....	.....	..	.....	2.C FE.....	3,233,720	.....	105.783	3,078,282	2,910,000	3,201,286	.....	.....(30,960)	.....	.....	.....3.300	2.013	JJ.....	48,015	86,130	01/07/2021.	07/01/2030.
22822V	AT	8	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	8,953,182	.....	97.427	8,505,351	8,730,000	8,931,500	.....	.....(20,708)	.....	.....	.....2.250	1.962	JJ.....	90,574	212,794	01/12/2021.	01/15/2031.
22964*	AC	2	CSOLAR IV West. LLC Sr Sec Nt.....	.....	..	.....	2.B PL.....	10,014,247	.....	103.894	10,404,186	10,014,247	10,014,247	.....	.....	.....	.....	.....3.850	3.868	MJSD.....	1,071	385,569	09/06/2017.	03/31/2041.
22966R	AF	3	Cubsmart LP Sr Nt.....	.....	..	.....1	2.B FE.....	10,757,124	.....	104.462	10,728,237	10,270,000	10,728,093	.....	.....(29,031)	.....	.....	.....3.000	2.376	FA.....	116,393	154,050	06/11/2021.	02/15/2030.
231021	AQ	9	Cummins Engine Co Sr Nt.....	.....	..	.....1	1.E FE.....	8,808,210	.....	132.691	11,942,172	9,000,000	8,836,687	.....	.....4,077	.....	.....	.....4.875	5.013	AO.....	109,688	438,750	09/19/2013.	10/01/2043.
231021	AR	7	Cummins Engine Co Nt.....	.....	..	.....1	1.E FE.....	6,958,140	.....	104.255	7,297,850	7,000,000	6,991,546	.....	.....4,595	.....	.....	.....3.650	3.722	AO.....	63,875	255,500	09/19/2013.	10/01/2023.
232820	AJ	9	Cytec Inds Inc Sr Nt.....	.....	..	.....1	2.B FE.....	6,951,210	.....	102.147	7,150,276	7,000,000	6,992,983	.....	.....5,411	.....	.....	.....3.500	3.583	AO.....	61,250	245,000	02/26/2013.	04/01/2023.
23311V	AB	3	DCP Midstream Operating Sr Nt.....	.....	..	.....1	3.A FE.....	9,953,500	.....	100.000	10,000,000	10,000,000	9,998,576	.....	.....5.620	.....	.....	.....4.950	5.009	AO.....	123,750	495,000	03/08/2012.	04/01/2022.
23311V	AD	9	DCP Midstream Operating Sr Nt.....	.....	..	.....1	3.A FE.....	4,935,900	.....	102.515	5,125,725	5,000,000	4,990,861	.....	.....7,261	.....	.....	.....3.875	4.032	MS.....	57,049	193,750	03/11/2013.	03/15/2023.
233331	AZ	0	DTE Energy Co Sr Nt.....	LS.....	..	1	2.B FE.....	24,934,000	.....	106.759	26,689,675	25,000,000	24,962,567	.....	.....6,389	.....	.....	.....3.800	3.832	MS.....	279,722	950,000	03/08/2017.	03/15/2027.
23338V	AG	1	DTE Electric Co Nt.....	.....	..	.....1	1.E FE.....	24,986,500	.....	114.112	28,527,950	25,000,000	24,987,802	.....	.....280	.....	.....	.....3.750	3.753	FA.....	354,167	937,500	07/31/2017.	08/15/2047.
233851	CB	8	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1.G FE.....	4,977,050	.....	106.554	5,327,715	5,000,000	4,990,820	.....	.....2,358	.....	.....	.....3.500	3.555	FA.....	71,944	175,000	07/28/2015.	08/03/2025.
233851	DD	3	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1.G FE.....	2,846,475	.....	102.756	2,825,779	2,750,000	2,788,042	.....	.....(32,647)	.....	.....	.....3.350	2.116	FA.....	33,011	92,125	10/02/2020.	02/22/2023.
233851	DL	5	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1.G FE.....	267,980	.....	103.600	259,000	250,000	259,849	.....	.....(7,288)	.....	.....	.....3.700	0.739	MN.....	1,465	9,250	11/18/2020.	05/04/2023.
233851	DR	2	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1.G FE.....	8,487,250	.....	100.397	8,533,745	8,500,000	8,499,373	.....	.....4,375	.....	.....	.....3.400	3.453	FA.....	103,558	289,000	02/19/2019.	02/22/2022.
233851	DX	9	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1.G FE.....	1,016,050	.....	103.368	1,033,683	1,000,000	1,009,241	.....	.....(3,625)	.....	.....	.....2.700	2.310	JD.....	1,275	27,000	02/05/2020.	06/14/2024.
233851	DY	7	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1.G FE.....	185,773	.....	101.036	183,885	182,000	183,869	.....	.....(1,558)	.....	.....	.....1.750	0.879	MS.....	982	3,185	11/03/2020.	03/10/2023.
233853	AB	6	Daimler Trucks Finance NA Sr Nt.....	.....	..	.....1	2.A FE.....	1,100,176	.....	100.064	1,100,706	1,100,000	1,100,173	.....	.....(3)	.....	.....	.....1.125	1.117	JD.....	584	.....	12/16/2021.	12/14/2023.
233853	AH	3	Daimler Trucks Finance NA Sr Nt.....	.....	..	.....1	2.A FE.....	6,540,317	.....	100.227	6,544,823	6,530,000	6,540,275	.....	.....(43)	.....	.....	.....2.500	2.482	JD.....	7,709	.....	12/13/2021.	12/14/2031.
23386#	AK	8	Dairy Farmers of America Inc Sr Nt Ser A.....	.....	..	.....1	2.B.....	16,000,000	.....	105.325	16,851,952	16,000,000	16,000,000	.....	.....	.....	.....	.....3.690	3.690	JJ.....	287,000	590,400	01/06/2015.	01/06/2025.
235851	AW	2	Danaher Corp Sr Nt.....	.....	..	.....1	2.A FE.....	13,928,277	.....	99.276	13,942,307	14,044,000	13,928,364	.....	.....86	.....	.....	.....2.800	2.841	JD.....	22,939	.....	12/16/2021.	12/10/2051.
23745Q	AA	2	Dartmouth-Hitch Health Nt.....	.....	..	.....1	1.F FE.....	11,500,000	.....	120.650	13,874,773	11,500,000	11,500,000	.....	.....	.....	.....	.....4.178	4.178	FA.....	200,196	480,470	02/07/2018.	08/01/2048.
24582@	AA	2	Delaware Basin Residue, LLC Sr Nt.....	.....	..	.....	2.B PL.....	45,445,856	.....	98.258	44,654,109	45,445,856	45,445,856	.....	.....	.....	.....	.....3.000	3.012	MJSD.....	3,787	314,334	10/08/2021.	09/30/2036.
24703T	AA	4	Dell Int LLC / EMC Corp 1st Lien.....	.....	..	.....1	2.B FE.....	5,038,007	.....	105.649	5,071,142	4,800,000	4,970,025	.....	.....(67,981)	.....	.....	.....5.450	2.634	JD.....	11,627	130,800	06/22/2021.	06/15/2023.
24703T	AD	8	Dell Int LLC / EMC Corp 1st Lien.....	.....	..	.....1	2.B FE.....	16,670,736	.....	115.921	17,620,007	15,200,000	16,519,513	.....	.....(151,223)	.....	.....	.....6.020	3.769	JD.....	40,668	457,520	06/22/2021.	06/15/2026.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
24703T	AE	6	Dell Int LLC / EMC Corp Sr Nt.....	.....	..	.....1	2.B FE.....	27,490,597	.....	.....112.726	28,688,767	25,450,000	27,295,215	.....	.....(195,382)	.....	.....	.....4.900	3.185	AO.....	311,763	623,525	06/22/2021.	10/01/2026.
24703T	AG	1	Dell Int LLC / EMC Corp 1st Lien.....	LS.....	..	1	2.B FE.....	12,306,202	.....	.....117.583	12,875,349	10,950,000	12,228,544	.....	.....(77,659)	.....	.....	.....5.300	3.514	AO.....	145,088	290,175	06/22/2021.	10/01/2029.
24715@	AT	1	Deloitte LLP Sr Nt.....	.....	..	.....	1.F.....	8,000,000	.....	.....104.555	8,364,373	8,000,000	8,000,000	.....	.....	.....	.....	.....3.460	3.460	MN.....	41,520	276,800	05/07/2020.	05/07/2027.
24715@	AU	8	Deloitte LLP Sr Nt.....	.....	..	.....	1.F.....	16,000,000	.....	.....105.472	16,875,500	16,000,000	16,000,000	.....	.....	.....	.....	.....3.560	3.560	MN.....	85,440	569,600	05/07/2020.	05/07/2030.
251526	CK	3	Deutsche Bank AG NY Branch Sr Nt Fix to.....	.....	..	.....2	2.B FE.....	13,410,000	.....	.....100.787	13,515,564	13,410,000	13,410,000	.....	.....	.....	.....	.....3.035	3.035	MN.....	37,308	203,497	05/25/2021.	05/28/2032.
25161V	AA	1	Deutsche Post AG Sr Nt Ser B.....	.....	..	.....	1.G Z.....	10,000,000	.....	.....99.704	9,970,410	10,000,000	10,000,000	.....	.....	.....	.....	.....2.407	2.407	MN.....	37,442	28,750	09/22/2021.	11/05/2035.
25179M	AL	7	Devon Energy Corp Sr Nt.....	.....	..	.....1	2.C FE.....	2,684,916	.....	.....126.320	3,284,315	2,600,000	2,671,242	.....	.....(2,024)	.....	.....	.....5.600	5.372	JJ.....	67,138	145,600	09/24/2013.	07/15/2041.
25179M	AN	3	Devon Energy Corp Sr Nt.....	.....	..	.....1	2.C FE.....	9,413,348	.....	.....116.067	10,678,146	9,200,000	9,376,042	.....	.....(5,129)	.....	.....	.....4.750	4.604	MN.....	55,839	437,000	05/16/2013.	05/15/2042.
25179M	BF	9	Devon Energy Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,635,862	.....	.....107.321	1,745,043	1,626,000	1,635,858	.....	.....(5)	.....	.....	.....4.500	4.384	JJ.....	33,740	.....	12/29/2021.	01/15/2030.
25278X	AN	9	Diamondback Energy Inc Sr Nt.....	.....	..	.....1	2.C FE.....	209,530	.....	.....106.084	212,169	200,000	208,801	.....	.....(729)	.....	.....	.....3.500	2.857	JD.....	583	7,000	04/08/2021.	12/01/2029.
25278X	AR	0	Diamondback Energy Inc Sr Nt.....	.....	..	.....1	2.C FE.....	20,855,581	.....	.....103.242	21,577,515	20,900,000	20,858,576	.....	.....2.995	.....	.....	.....3.125	3.150	MS.....	175,981	326,563	04/08/2021.	03/24/2031.
254687	ER	3	Disney Walt Co Sr Nt.....	.....	..	.....1	1.G FE.....	22,722,134	.....	.....147.257	29,451,340	20,000,000	22,564,000	.....	.....(78,353)	.....	.....	.....6.150	5.091	FA.....	464,667	1,230,000	11/26/2019.	02/15/2041.
254687	ET	9	Disney Walt Co Sr Nt.....	.....	..	.....1	2.A FE.....	5,044,202	.....	.....138.196	6,909,810	5,000,000	5,042,499	.....	.....(1,018)	.....	.....	.....5.400	5.333	AO.....	67,500	270,000	11/26/2019.	10/01/2043.
254687	FQ	4	Disney Walt Co Sr Nt.....	.....	..	.....1	1.G FE.....	449,388	.....	.....112.505	450,019	400,000	445,753	.....	.....(3,635)	.....	.....	.....3.800	2.267	MS.....	4,180	7,600	04/08/2021.	03/22/2030.
254687	FX	9	Disney Walt Co Sr Nt.....	.....	..	.....1	2.A FE.....	1,029,780	.....	.....104.081	1,040,813	1,000,000	1,027,819	.....	.....(1,961)	.....	.....	.....2.650	2.307	JJ.....	12,367	13,250	04/08/2021.	01/13/2031.
25468P	DB	9	Disney Walt Co Sr Nt.....	.....	..	.....1	2.A FE.....	20,176,800	.....	.....119.187	23,837,460	20,000,000	20,154,873	.....	.....(4,167)	.....	.....	.....4.125	4.072	JD.....	68,750	825,000	01/05/2016.	06/01/2044.
25468P	DK	9	Disney Walt Co Sr Nt.....	.....	..	.....1	2.A FE.....	43,824,000	.....	.....105.790	46,547,732	44,000,000	43,922,226	.....	.....17,478	.....	.....	.....3.000	3.046	FA.....	506,000	1,320,000	01/05/2016.	02/13/2026.
25470D	AD	1	Discovery Communications Co Gtd Lt.....	.....	..	.....1	2.C FE.....	1,055,507	.....	.....138.067	1,391,717	1,008,000	1,046,429	.....	.....(1,119)	.....	.....	.....6.350	6.005	JD.....	5,334	64,008	03/14/2011.	06/01/2040.
25470D	AR	0	Discovery Communications Sr Nt.....	.....	..	.....1	2.C FE.....	11,403,915	.....	.....108.701	11,522,327	10,600,000	11,224,445	.....	.....(94,743)	.....	.....	.....3.950	2.868	MS.....	117,469	418,700	02/12/2020.	03/20/2028.
25470D	BF	5	Discovery Communications Sr Nt.....	.....	..	.....1	2.C FE.....	13,307,294	.....	.....110.439	13,694,424	12,400,000	13,126,516	.....	.....(89,629)	.....	.....	.....4.125	3.198	MN.....	65,358	511,500	02/12/2020.	05/15/2029.
25470X	AW	5	Dish DBS Corp Sr Nt.....	.....	..	.....1	4.C FE.....	6,536,629	.....	.....103.156	6,437,935	6,241,000	6,470,507	.....	.....(66,122)	.....	.....	.....5.875	4.494	MN.....	46,851	366,659	04/22/2021.	11/15/2024.
25470X	AY	1	Dish DBS Corp Sr Nt.....	.....	..	.....1	4.C FE.....	872,360	.....	.....105.543	814,795	772,000	868,544	.....	.....(3,816)	.....	.....	.....7.750	4.639	JJ.....	29,915	.....	10/14/2021.	07/01/2026.
25654#	AA	0	Dodger Tickets LLC 1st Mtg Bd.....	.....	..	.....	1.G PL.....	1,112,940	.....	.....108.501	1,207,553	1,112,940	1,112,940	.....	.....	.....	.....	.....5.660	5.582	MAR.....	47,419	62,992	05/10/2005.	03/31/2030.
256746	AH	1	Dollar Tree Inc Sr Nt.....	LS.....	..	1	2.B FE.....	19,227,194	.....	.....111.731	21,340,545	19,100,000	19,201,217	.....	.....(15,175)	.....	.....	.....4.200	4.097	MN.....	102,503	802,200	10/29/2019.	05/15/2028.
256746	AJ	7	Dollar Tree Inc Sr Nt.....	.....	..	.....1	2.B FE.....	19,946,000	.....	.....100.348	20,069,620	20,000,000	19,946,404	.....	.....404	.....	.....	.....2.650	2.681	JD.....	44,167	.....	11/29/2021.	12/01/2031.
256746	AK	4	Dollar Tree Inc Sr Nt.....	.....	..	.....1	2.B FE.....	11,210,066	.....	.....100.948	11,306,120	11,200,000	11,210,050	.....	.....(16)	.....	.....	.....3.375	3.370	JD.....	31,500	.....	11/29/2021.	12/01/2051.
25731V	AA	2	Dominion Energy South 1st Lien.....	.....	..	.....1	1.F FE.....	9,993,800	.....	.....100.972	10,097,190	10,000,000	9,993,849	.....	.....49	.....	.....	.....2.300	2.307	JD.....	20,444	.....	11/18/2021.	12/01/2031.
25746U	CK	3	Dominion Resources Inc Sr Nt.....	.....	..	.....1	2.B FE.....	3,998,600	.....	.....104.390	4,175,616	4,000,000	3,999,311	.....	.....138	.....	.....	.....2.850	2.854	FA.....	43,067	114,000	08/04/2016.	08/15/2026.
25746U	CY	3	Dominion Resources Inc Sr Nt.....	.....	..	.....1	2.B FE.....	13,370,110	.....	.....111.834	14,538,433	13,000,000	13,268,437	.....	.....(37,780)	.....	.....	.....4.250	3.871	JD.....	46,042	552,500	03/11/2019.	06/01/2028.
25746U	CZ	0	Dominion Resources Inc Sr Nt.....	.....	..	.....1	2.B FE.....	9,996,700	.....	.....125.695	12,569,530	10,000,000	9,996,882	.....	.....57	.....	.....	.....4.600	4.602	MS.....	135,444	460,000	03/11/2019.	03/15/2049.
25746U	DC	0	Dominion Resources Inc Sr Nt.....	.....	..	.....1	2.B FE.....	2,821,095	.....	.....101.666	2,744,971	2,700,000	2,751,697	.....	.....(49,509)	.....	.....	.....2.450	0.597	JJ.....	30,503	66,150	08/04/2020.	01/15/2023.
260543	CK	7	Dow Chemical Co Sr Nt.....	.....	..	.....1	2.B FE.....	1,303,214	.....	.....115.589	1,271,475	1,100,000	1,297,420	.....	.....(5,794)	.....	.....	.....4.250	2.536	AO.....	11,688	23,375	07/27/2021.	10/01/2034.
260543	CL	5	Dow Chemical Co Sr Nt.....	.....	..	.....1	2.B FE.....	28,751,267	.....	.....123.006	28,568,120	23,225,000	28,694,171	.....	.....(57,096)	.....	.....	.....4.625	3.145	AO.....	268,539	254,375	10/28/2021.	10/01/2044.
260543	CX	9	Dow Chemical Co Sr Nt.....	.....	..	.....1	2.B FE.....	18,495,334	.....	.....107.786	19,940,410	18,500,000	18,496,843	.....	.....655	.....	.....	.....3.625	3.629	MN.....	85,691	670,625	11/25/2019.	05/15/2026.
260543	CY	7	Dow Chemical Co Sr Nt.....	.....	..	.....1	2.B FE.....	39,570,428	.....	.....116.773	46,125,177	39,500,000	39,556,636	.....	.....(6,875)	.....	.....	.....4.800	4.775	MN.....	163,267	1,896,000	11/25/2019.	11/30/2028.
260543	DC	4	Dow Chemical Co Sr Nt.....	LS.....	..	1	2.B FE.....	7,811,454	.....	.....98.458	7,704,323	7,825,000	7,812,158	.....	.....704	.....	.....	.....2.100	2.120	MN.....	20,997	82,163	07/13/2021.	11/15/2030.
260543	DD	2	Dow Chemical Co Sr Nt.....	.....	..	.....1	2.B FE.....	10,806,000	.....	.....108.707	10,870,690	10,000,000	10,802,675	.....	.....(3,325)	.....	.....	.....3.600	3.169	MN.....	46,000	180,000	10/18/2021.	11/15/2050.
26078J	AD	2	DowDuPont Inc Sr Nt.....	LS.....	..	1	2.A FE.....	13,075,299	.....	.....116.007	13,920,888	12,000,000	12,799,235	.....	.....(105,133)	.....	.....	.....4.725	3.586	MN.....	72,450	567,000	04/16/2019.	11/15/2028.
26138E	AJ	8	Dr Pepper Snapple Group Inc Gtd Sr Nt.....	.....	..	.....1	2.B FE.....	3,944,160	.....	.....172.509	6,210,320	3,600,000	3,865,772	.....	.....(8,767)	.....	.....	.....7.450	6.700	MN.....	44,700	268,200	01/19/2009.	05/01/2038.

SCHEDULE D - PART 1

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

E10.22

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26138E	AT	6	Dr Pepper Snapple Group Inc Sr Nt.....	.....		.....1	2.B FE.....	11,299,677	.....	.....119.346	13,545,816	11,350,000	11,305,311	.....	.....1,007	.....	.....	.....4.500	4.527	MN.....	65,263	510,750	12/03/2015.	11/15/2045.
26138E	AW	9	Dr Pepper Snapple Group Inc Sr Nt.....	.....		.....2	2.B FE.....	171,828	.....	.....103.725	165,959	160,000	167,167	.....	.....(3,978)	.....	.....	.....3.130	0.606	JD.....	223	5,008	11/02/2020.	12/15/2023.
26138E	AX	7	Dr Pepper Snapple Group Inc Sr Nt.....	.....		.....2	2.B FE.....	19,991,200	.....	.....107.276	21,455,220	20,000,000	19,995,049	.....	.....812	.....	.....	.....3.430	3.435	JD.....	30,489	686,000	12/05/2016.	06/15/2027.
26138E	AY	5	Dr Pepper Snapple Group Inc Sr Nt.....	.....		.....2	2.B FE.....	2,497,925	.....	.....119.025	2,975,635	2,500,000	2,498,117	.....	.....41	.....	.....	.....4.420	4.425	JD.....	4,911	110,500	12/05/2016.	12/15/2046.
26441C	AL	9	Duke Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	2,087,060	.....	.....104.462	1,984,780	1,900,000	2,004,807	.....	.....(58,026)	.....	.....	.....3.950	0.831	AO.....	15,844	75,050	08/03/2020.	10/15/2023.
26441C	AN	5	Duke Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	19,988,200	.....	.....105.090	21,017,980	20,000,000	19,996,971	.....	.....1,247	.....	.....	.....3.750	3.757	AO.....	158,333	750,000	04/01/2014.	04/15/2024.
26441C	AP	0	Duke Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	17,372,600	.....	.....123.440	18,515,970	15,000,000	17,372,427	.....	.....(1,839)	.....	.....	.....4.800	3.768	JD.....	32,000	240,000	12/16/2021.	12/15/2045.
26441C	AY	1	Duke Energy Corp Sr Nt.....	.....		.....2	2.B FE.....	7,967,840	.....	.....110.500	8,839,992	8,000,000	7,970,568	.....	.....653	.....	.....	.....3.950	3.973	FA.....	119,378	316,000	08/07/2017.	08/15/2047.
26441C	BL	8	Duke Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	8,721,466	.....	.....100.074	8,706,455	8,700,000	8,721,633	.....	.....167	.....	.....	.....2.550	2.519	JD.....	9,860	48,485	12/16/2021.	06/15/2031.
26441C	BN	4	Duke Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	23,991,120	.....	.....104.192	25,005,960	24,000,000	23,991,317	.....	.....197	.....	.....	.....3.500	3.502	JD.....	37,333	431,667	06/07/2021.	06/15/2051.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....	.....		.....1	2.A FE.....	2,037,358	.....	.....106.490	2,129,808	2,000,000	2,018,229	.....	.....(3,731)	.....	.....	.....3.250	3.032	JD.....	181	65,000	07/01/2016.	06/30/2026.
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....	.....		.....1	2.A FE.....	21,212,726	.....	.....106.836	22,221,930	20,800,000	21,102,540	.....	.....(48,344)	.....	.....	.....3.375	3.093	JD.....	31,200	702,000	08/13/2019.	12/15/2027.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....	.....		.....1	2.A FE.....	14,344,270	.....	.....111.837	16,216,409	14,500,000	14,388,945	.....	.....14,116	.....	.....	.....4.000	4.132	MS.....	170,778	580,000	09/04/2018.	09/15/2028.
26441Y	BD	8	Duke-Weeks Realty LP Sr Nt.....	.....		.....1	2.A FE.....	23,249,845	.....	.....99.097	23,609,884	23,825,000	23,272,102	.....	.....12,003	.....	.....	.....3.050	3.175	MS.....	242,221	726,663	02/13/2020.	03/01/2050.
26442E	AD	2	Duke Energy Ohio Inc 1st Mtg Bd.....	.....		.....1	1.F FE.....	999,670	.....	.....103.978	1,039,776	1,000,000	999,935	.....	.....37	.....	.....	.....3.800	3.804	MS.....	12,667	38,000	09/03/2013.	09/01/2023.
26443C	AA	1	Duke University Health Sr Nt.....	.....		.....1	1.C FE.....	13,821,925	.....	.....119.831	16,476,694	13,750,000	13,815,390	.....	.....(1,552)	.....	.....	.....3.920	3.890	JD.....	44,917	539,000	06/20/2017.	06/01/2047.
26444H	AA	9	Duke Energy Florida LLC 1st Mtg Bd.....	.....		.....1	1.F FE.....	12,940,824	.....	.....105.502	13,715,299	13,000,000	12,947,638	.....	.....1,327	.....	.....	.....3.400	3.424	AO.....	110,500	442,000	09/06/2016.	10/01/2046.
26885B	AH	3	EQT Midstream Partners Sr Nt.....	.....		.....1	3.C FE.....	135,268	.....	.....112.071	134,485	120,000	134,644	.....	.....(624)	.....	.....	.....6.500	3.797	JJ.....	3,900	.....	10/04/2021.	07/01/2027.
27616#	AA	3	Easterly Government Properties Sr Nt Ser.....	.....			2.B.....	50,000,000	.....	.....107.280	53,640,200	50,000,000	50,000,000	.....	.....	.....	.....	.....4.050	4.050	MN.....	202,500	2,025,000	05/25/2017.	05/25/2027.
27616#	AD	7	Easterly Government Properties Sr Nt.....	.....			2.B.....	20,000,000	.....	.....107.796	21,559,140	20,000,000	20,000,000	.....	.....	.....	.....	.....3.730	3.730	MS.....	225,872	746,000	09/12/2019.	09/12/2029.
27616#	AH	8	Easterly Government Properties Sr Nt Ser.....	.....			2.A Z.....	24,000,000	.....	.....101.308	24,313,896	24,000,000	24,000,000	.....	.....	.....	.....	.....2.890	2.890	AO.....	148,353	.....	10/14/2021.	10/14/2030.
278062	AE	4	Eaton Corp Sr Nt.....	.....		.....1	2.A FE.....	29,319,060	.....	.....117.944	35,972,768	30,500,000	29,472,849	.....	.....29,612	.....	.....	.....4.150	4.398	MN.....	207,442	1,265,750	08/08/2017.	11/02/2042.
278062	AF	1	Eaton Corp Sr Nt.....	.....		.....2	2.A FE.....	27,900,000	.....	.....116.480	32,498,004	27,900,000	27,900,000	.....	.....	.....	.....	.....3.915	3.915	MS.....	321,617	1,092,285	09/06/2018.	09/15/2047.
278062	AG	9	Eaton Corp Sr Nt.....	.....		.....1	2.A FE.....	20,000,000	.....	.....106.914	21,382,840	20,000,000	20,000,000	.....	.....	.....	.....	.....3.103	3.103	MS.....	182,732	620,600	09/06/2017.	09/15/2027.
278865	AV	2	Ecolab Inc Sr Nt.....	.....		.....1	1.G FE.....	17,616,660	.....	.....105.228	18,940,950	18,000,000	17,798,352	.....	.....38,037	.....	.....	.....2.700	2.949	MN.....	81,000	486,000	12/02/2016.	11/01/2026.
278865	AW	0	Ecolab Inc Sr Nt.....	.....		.....1	1.G FE.....	23,329,510	.....	.....111.447	26,747,328	24,000,000	23,385,500	.....	.....14,181	.....	.....	.....3.700	3.860	MN.....	148,000	888,000	02/05/2018.	11/01/2046.
278865	BA	7	Ecolab Inc Sr Nt.....	.....		.....1	1.G FE.....	9,948,089	.....	.....122.495	12,249,460	10,000,000	9,952,125	.....	.....1,041	.....	.....	.....3.950	3.980	JD.....	32,917	395,000	04/18/2018.	12/01/2047.
278865	BD	1	Ecolab Inc Sr Nt.....	.....		.....1	1.G FE.....	23,361,997	.....	.....108.395	25,364,360	23,400,000	23,375,507	.....	.....3,642	.....	.....	.....3.250	3.269	JD.....	63,375	760,500	04/18/2018.	12/01/2027.
278865	BK	5	Ecolab Inc Sr Nt.....	.....		.....1	1.G FE.....	5,003,400	.....	.....100.249	5,012,440	5,000,000	5,003,242	.....	.....(158)	.....	.....	.....0.900	0.832	JD.....	2,000	.....	12/13/2021.	12/15/2023.
27965#	AS	1	Edens Ltd Ptnr Sr Nt Ser G.....	.....			2.B PL.....	25,000,000	.....	.....107.765	26,941,125	25,000,000	25,000,000	.....	.....	.....	.....	.....3.840	3.840	JJ.....	402,667	960,000	07/31/2017.	07/31/2027.
28501*	BE	4	Electric Transmission TX LLC Sr Nt Ser A.....	.....			2.B.....	6,000,000	.....	.....99.627	5,977,632	6,000,000	6,000,000	.....	.....	.....	.....	.....2.630	2.630	JD.....	7,013	78,900	06/15/2021.	06/15/2031.
292505	AG	9	EnCana Corp Nt.....	.....		.....1	3.A FE.....	10,774,000	.....	.....129.453	12,945,300	10,000,000	10,605,925	.....	.....(22,092)	.....	.....	.....6.500	5.911	FA.....	270,833	650,000	03/28/2012.	02/01/2038.
29250R	AT	3	Enbridge Energy Partners LP Sr Nt.....	.....		.....1	2.A FE.....	10,492,500	.....	.....128.665	12,866,540	10,000,000	10,401,389	.....	.....(12,514)	.....	.....	.....5.500	5.163	MS.....	161,944	550,000	02/22/2013.	09/15/2040.
29278N	AE	3	Energy Transfer Partners Sr Nt Ser 30Y.....	.....		.....1	2.C FE.....	11,868,000	.....	.....125.322	15,038,592	12,000,000	11,874,443	.....	.....1,883	.....	.....	.....6.000	6.080	JD.....	32,000	720,000	06/05/2018.	06/15/2048.
29278N	AF	0	Energy Transfer Partners Sr Nt Ser 10Y.....	.....		.....1	2.C FE.....	27,450,225	.....	.....112.862	31,037,078	27,500,000	27,465,445	.....	.....3,441	.....	.....	.....4.950	4.973	JD.....	60,500	1,361,250	06/05/2018.	06/15/2028.
29278N	AG	8	Energy Transfer Partners Sr Nt.....	.....		.....1	2.C FE.....	19,484,895	.....	.....115.005	22,310,970	19,400,000	19,462,813	.....	.....(7,245)	.....	.....	.....5.250	5.194	AO.....	215,017	1,018,500	01/09/2019.	04/15/2029.
29278N	AQ	6	Energy Transfer Operating LP Sr Nt.....	.....		.....1	2.C FE.....	6,989,010	.....	.....106.380	7,446,586	7,000,000	6,990,534	.....	.....946	.....	.....	.....3.750	3.769	MN.....	33,542	262,500	01/07/2020.	05/15/2030.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....	.....		.....1	1.F FE.....	38,678,162	.....	.....107.175	40,587,173	37,870,000	38,265,457	.....	.....(86,544)	.....	.....	.....3.500	3.233	AO.....	331,363	1,325,450	11/30/2017.	04/01/2026.
29364D	AV	2	Entergy Arkansas Inc 1st Mtg Bd.....	.....		.....1	1.F FE.....	4,789,920	.....	.....111.231	5,227,857	4,700,000	4,769,179	.....	.....(10,412)	.....	.....	.....4.000	3.720	JD.....	15,667	188,000	10/02/2019.	06/01/2028.
29364G	AH	6	Entergy Corp Sr Nt.....	.....		.....1	2.B FE.....	3,615,288	.....	.....101.180	3,440,106	3,400,000	3,444,709	.....	.....(119,974)	.....	.....	.....4.000	0.453	JJ.....	62,711	136,000	07/27/2020.	07/15/2022.

SCHEDULE D - PART 1

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

E10.23

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29364W	AW	8	Entergy Louisiana LLC Sec Nt.....	.....	..	.....1	1.F FE.....	4,004,760	...106.483	4,259,304	4,000,000	4,003,438	.....	.....(496)	.....	.....	.....3.250	3.235	AO.....	32,500	130,000	03/25/2019.	04/01/2028.
29364W	AZ	1	Entergy Louisiana LLC 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	1,999,020	...105.615	2,112,290	2,000,000	1,999,386	.....	.....98	.....	.....	.....3.120	3.126	MS.....	20,800	62,400	05/17/2017.	09/01/2027.
29364W	BD	9	Entergy Louisiana LLC Secured 1st Mtg.....	.....	..	.....1	1.F FE.....	5,985,300	...98.170	5,890,224	6,000,000	5,985,880	.....	.....303	.....	.....	.....2.900	2.912	MS.....	51,233	174,000	03/03/2020.	03/15/2051.
293791	AF	6	Enterprise Products Ptnrs LP Co Gtd Nt.....	.....	..	.....1	2.A FE.....	5,179,733	...135.556	6,405,007	4,725,000	5,028,081	.....	.....(18,527)	.....	.....	.....6.875	6.075	MS.....	108,281	324,844	03/10/2011.	03/01/2033.
29379V	AQ	6	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	2,278,425	...138.880	2,604,008	1,875,000	2,227,531	.....	.....(11,347)	.....	.....	.....6.450	4.901	MS.....	40,313	120,938	01/24/2017.	09/01/2040.
29379V	AY	9	Enterprise Products Operations Sr Nt.....	.....	..	.....1	2.A FE.....	964,990	...115.152	1,151,521	1,000,000	968,828	.....	.....850	.....	.....	.....4.450	4.684	FA.....	16,811	44,500	01/31/2017.	02/15/2043.
29379V	AZ	6	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	11,793,600	...102.420	12,290,412	12,000,000	11,970,634	.....	.....23,527	.....	.....	.....3.350	3.560	MS.....	118,367	402,000	06/12/2013.	03/15/2023.
29379V	BA	0	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	6,597,780	...120.730	8,451,128	7,000,000	6,653,927	.....	.....8,115	.....	.....	.....4.850	5.229	MS.....	99,964	339,500	09/26/2013.	03/15/2044.
29379V	BC	6	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	17,102,450	...124.600	21,181,932	17,000,000	17,093,517	.....	.....(2,231)	.....	.....	.....5.100	5.059	FA.....	327,533	867,000	01/31/2017.	02/15/2045.
29379V	BH	5	Enterprise Products Operations Sr Nt.....	.....	..	.....1	2.A FE.....	1,534,260	...107.451	1,611,767	1,500,000	1,518,482	.....	.....(4,113)	.....	.....	.....3.700	3.377	FA.....	20,967	55,500	12/12/2017.	02/15/2026.
29379V	BJ	1	Enterprise Products Operations Sr Nt.....	.....	..	.....1	2.A FE.....	9,263,710	...121.958	10,976,202	9,000,000	9,241,094	.....	.....(5,218)	.....	.....	.....4.900	4.714	MN.....	56,350	441,000	03/21/2017.	05/15/2046.
29379V	BL	6	Enterprise Products Operations Sr Nt.....	.....	..	.....2	2.A FE.....	10,327,230	...109.369	10,936,890	10,000,000	10,187,876	.....	.....(34,729)	.....	.....	.....3.950	3.527	FA.....	149,222	395,000	12/12/2017.	02/15/2027.
294429	AS	4	Equifax Inc Sr Nt.....	.....	..	.....1	2.B FE.....	20,851,816	...104.928	20,815,696	19,838,000	20,779,765	.....	.....(72,051)	.....	.....	.....3.100	2.452	MN.....	78,581	614,978	04/20/2021.	05/15/2030.
29444U	BS	4	Equinix Inc Sr Nt.....	.....	..	.....1	2.B FE.....	9,057,400	...100.187	8,816,430	8,800,000	9,045,860	.....	.....(11,540)	.....	.....	.....2.500	2.161	MN.....	28,111	108,778	07/07/2021.	05/15/2031.
29444U	BT	2	Equinix Inc Sr Nt.....	.....	..	.....1	2.B FE.....	7,494,787	...102.344	7,413,821	7,244,000	7,492,948	.....	.....(1,839)	.....	.....	.....3.400	3.219	FA.....	153,251	.....	06/30/2021.	02/15/2052.
294752	A*	1	Equity One Inc Priv Pl.....	.....	..	.....1	2.A	33,400,000	...106.814	35,675,843	33,400,000	33,400,000	.....	.....	.....	.....	.....3.810	3.810	MN.....	176,742	1,272,540	05/11/2016.	05/11/2026.
30040W	AB	4	Eversource Energy Sr Nt.....	.....	..	.....1	2.A FE.....	12,332,375	...105.324	13,165,488	12,500,000	12,414,798	.....	.....18,505	.....	.....	.....3.350	3.526	MS.....	123,299	418,750	04/04/2017.	03/15/2026.
30040W	AE	8	Eversource Energy Sr Nt.....	.....	..	.....1	2.A FE.....	7,994,560	...106.790	8,543,168	8,000,000	7,996,538	.....	.....510	.....	.....	.....3.300	3.308	JJ.....	121,733	264,000	01/03/2018.	01/15/2028.
30040W	AF	5	Eversource Energy Sr Nt.....	.....	..	.....1	2.A FE.....	17,161,886	...111.768	19,280,032	17,250,000	17,183,392	.....	.....7,671	.....	.....	.....4.250	4.313	AO.....	183,281	733,125	12/11/2018.	04/01/2029.
30231G	AW	2	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	2,957,425	...117.265	2,931,620	2,500,000	2,946,028	.....	.....(11,397)	.....	.....	.....4.114	3.050	MS.....	34,283	102,850	02/05/2021.	03/01/2046.
30231G	AZ	5	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	10,050,144	...101.706	9,763,776	9,600,000	10,040,355	.....	.....(9,789)	.....	.....	.....3.095	2.851	FA.....	111,420	297,120	01/25/2021.	08/16/2049.
30231G	BG	6	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	12,948,748	...123.425	12,712,744	10,300,000	12,893,401	.....	.....(55,347)	.....	.....	.....4.327	2.985	MS.....	126,276	445,681	01/22/2021.	03/19/2050.
30231G	BM	3	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	15,960,684	...108.839	15,672,744	14,400,000	15,929,837	.....	.....(30,846)	.....	.....	.....3.452	2.905	AO.....	104,941	497,088	01/27/2021.	04/15/2051.
30231G	BN	1	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	6,932,640	...103.873	6,751,771	6,500,000	6,911,712	.....	.....(20,928)	.....	.....	.....2.610	1.806	AO.....	35,815	84,825	07/08/2021.	10/15/2030.
30251B	AC	2	FMR LLC Sr Nt.....	.....	..	.....1	1.E FE.....	5,003,873	...148.571	6,012,648	4,047,000	4,864,055	.....	.....(25,815)	.....	.....	.....6.500	4.858	JD.....	12,422	263,055	11/18/2015.	12/14/2040.
30251B	AD	0	FMR LLC Sr Nt.....	.....	..	.....1	1.E FE.....	3,181,740	...122.267	3,668,022	3,000,000	3,134,938	.....	.....(9,251)	.....	.....	.....4.950	4.432	FA.....	61,875	148,500	05/18/2016.	02/01/2033.
30251B	AE	8	FMR LLC Sr Nt.....	.....	..	.....1	1.E FE.....	3,661,578	...131.085	4,194,730	3,200,000	3,615,882	.....	.....(12,067)	.....	.....	.....5.150	4.213	FA.....	68,667	164,800	07/09/2018.	02/01/2043.
30288*	AE	0	FLNG Liquefaction 2 LLC Sr Sec Nt.....	.....	..	.....1	2.B FE.....	18,858,000	...108.669	20,492,743	18,858,000	18,858,000	.....	.....	.....	.....	.....4.390	4.389	JD.....	2,300	827,866	05/21/2019.	12/31/2038.
313747	AU	1	Federal Realty Investors Tr Sr Nt.....	.....	..	.....1	2.A FE.....	9,901,800	...104.793	10,479,340	10,000,000	9,976,959	.....	.....10,634	.....	.....	.....3.950	4.069	JJ.....	182,139	395,000	12/04/2013.	01/15/2024.
313747	AV	9	Federal Realty Investors Tr Sr Nt.....	.....	..	.....1	2.A FE.....	18,260,736	...119.190	21,930,960	18,400,000	18,284,468	.....	.....2,578	.....	.....	.....4.500	4.543	JD.....	69,000	828,000	10/29/2019.	12/01/2044.
313747	AX	5	Federal Realty Investors Tr Sr Nt.....	.....	..	.....1	2.A FE.....	5,865,360	...106.213	6,372,798	6,000,000	5,880,230	.....	.....2,926	.....	.....	.....3.625	3.750	FA.....	90,625	217,500	07/07/2016.	08/01/2046.
313747	AY	3	Federal Realty Investors Tr Sr Nt.....	.....	..	.....1	2.A FE.....	4,473,180	...105.934	4,767,035	4,500,000	4,483,510	.....	.....2,670	.....	.....	.....3.250	3.323	JJ.....	67,438	146,250	12/07/2017.	07/15/2027.
313747	AZ	0	Federal Realty Investors Tr Sr Nt.....	.....	..	.....1	2.A FE.....	10,982,180	...105.895	11,648,417	11,000,000	10,986,269	.....	.....1,606	.....	.....	.....3.200	3.219	JD.....	15,644	352,000	06/04/2019.	06/15/2029.
31428X	AU	0	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	5,078,990	...112.395	5,956,909	5,300,000	5,112,309	.....	.....5,269	.....	.....	.....4.100	4.357	AO.....	45,874	217,300	10/23/2014.	04/15/2043.
31428X	BB	1	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	9,943,200	...112.121	11,212,110	10,000,000	9,951,196	.....	.....1,245	.....	.....	.....4.100	4.133	FA.....	170,833	410,000	01/06/2015.	02/01/2045.
31428X	BE	5	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	23,841,416	...122.406	25,460,427	20,800,000	23,502,210	.....	.....(67,540)	.....	.....	.....4.750	3.908	MN.....	126,244	988,000	07/05/2016.	11/15/2045.
31428X	BG	0	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	6,969,270	...120.057	8,404,011	7,000,000	6,972,509	.....	.....609	.....	.....	.....4.550	4.577	AO.....	79,625	318,500	03/21/2016.	04/01/2046.
31428X	BN	5	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	578,335	...118.390	591,949	500,000	576,937	.....	.....(1,398)	.....	.....	.....4.400	3.464	JJ.....	10,144	11,000	04/08/2021.	01/15/2047.
31428X	BP	0	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	27,835,360	...108.081	30,262,792	28,000,000	27,891,366	.....	.....15,529	.....	.....	.....3.400	3.470	FA.....	359,644	952,000	03/28/2018.	02/15/2028.
31428X	BQ	8	Fedex Corp Sr Nt.....	.....	..	.....2	2.B FE.....	14,201,486	...113.238	17,551,844	15,500,000	14,277,580	.....	.....23,945	.....	.....	.....4.050	4.570	FA.....	237,150	627,750	08/29/2018.	02/15/2048.

SCHEDULE D - PART 1

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

E10.24

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31428X	BS	4	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	13,161,750	...127.922	13,431,800	10,500,000	13,125,839	.....	.....(35,911)	.....	.....	.....4.950	3.489	AO.....	106,838	259,875	05/25/2021.	10/17/2048.
31428X	BZ	8	Fedex Corp Sr Nt.....	.....	..	.....1	2.B FE.....	11,503,488	...113.874	11,271,258	9,898,000	11,410,542	.....	.....(92,946)	.....	.....	.....4.250	2.186	MN.....	53,752	234,090	06/17/2021.	05/15/2030.
31428X	CD	6	Fedex Corp Sr Nt.....	LS...	..	1	2.B FE.....	19,934,200	...100.370	20,074,020	20,000,000	19,938,268	.....	.....4,068	.....	.....	.....2.400	2.437	MN.....	61,333	261,333	04/20/2021.	05/15/2031.
31620M	BJ	4	Fidelity National Financial Sr Nt.....	.....	..	.....1	2.B FE.....	75,598,656	...109.169	79,475,178	72,800,000	74,951,417	.....	.....(263,627)	.....	.....	.....3.750	3.282	MN.....	303,333	2,730,000	07/23/2019.	05/21/2029.
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....	.....	..	.....1	2.B FE.....	8,654,624	...164.479	10,617,145	6,455,000	8,220,238	.....	.....(65,505)	.....	.....	.....8.250	5.648	MS.....	177,513	532,538	01/07/2014.	03/01/2038.
31677A	AB	0	Fifth Third Bancorp Sub Nt.....	.....	..	.....1	2.A FE.....	9,990,100	...108.007	10,800,690	10,000,000	9,995,377	.....	.....995	.....	.....	.....3.850	3.862	MS.....	113,361	385,000	03/10/2016.	03/15/2026.
337738	AU	2	FiServe Inc Sr Nt.....	.....	..	.....1	2.B FE.....	137,512,789	...107.638	147,356,970	136,900,000	137,389,624	.....	.....(60,406)	.....	.....	.....3.500	3.443	JJ.....	2,395,750	4,791,500	11/14/2019.	07/01/2029.
337738	AV	0	FiServe Inc Sr Nt.....	.....	..	.....1	2.B FE.....	16,598,550	...119.596	17,939,385	15,000,000	16,531,216	.....	.....(32,122)	.....	.....	.....4.400	3.793	JJ.....	330,000	660,000	10/30/2019.	07/01/2049.
337932	AL	1	Firstenergy Corp Sr Nt.....	.....	..	.....1	3.A FE.....	12,591,054	...99.117	12,488,717	12,600,000	12,592,605	.....	.....801	.....	.....	.....2.650	2.658	MS.....	111,300	333,900	02/18/2020.	03/01/2030.
33829T	AA	4	Five Corners Funding Trust Sr Nt.....	.....	..	.....1	1.G FE.....	31,312,312	...106.039	31,521,183	29,726,000	30,296,990	.....	.....(296,368)	.....	.....	.....4.419	3.342	MN.....	167,848	1,313,592	09/22/2020.	11/15/2023.
33834D	AA	2	Five Corners Funding Trust Sr Nt.....	.....	..	.....1	1.G FE.....	2,020,802	...103.785	1,971,923	1,900,000	2,014,796	.....	.....(6,006)	.....	.....	.....2.850	2.039	MN.....	6,919	27,075	07/12/2021.	05/15/2030.
34107@	AA	7	Florida Pipeline Holdings, LLC Sr Nt.....	.....	..	.....1	2.B PL.....	15,000,000	...99.368	14,905,215	15,000,000	15,000,000	.....	.....	.....	.....	.....2.920	2.920	FA.....	201,967	.....	07/15/2021.	08/15/2038.
341081	FG	7	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	3,224,430	...118.462	3,553,848	3,000,000	3,192,155	.....	.....(6,282)	.....	.....	.....4.050	3.604	JD.....	10,125	121,500	06/02/2016.	06/01/2042.
341081	FJ	1	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	4,539,645	...101.916	4,586,207	4,500,000	4,509,178	.....	.....(6,289)	.....	.....	.....2.750	2.602	JD.....	10,313	123,750	11/18/2016.	06/01/2023.
341081	FL	6	Florida Pwr & Lt Co Nt.....	.....	..	.....1	1.D FE.....	14,950,500	...119.764	17,964,615	15,000,000	14,958,030	.....	.....1,105	.....	.....	.....4.050	4.069	AO.....	151,875	607,500	09/02/2014.	10/01/2044.
341099	CR	8	Florida Power Corp 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	13,955,620	...112.413	15,737,806	14,000,000	13,964,176	.....	.....1,100	.....	.....	.....3.850	3.868	MN.....	68,872	539,000	11/15/2012.	11/15/2042.
34488@	AA	6	Football Club Nt.....	.....	..	.....1	1.F FE.....	17,000,000	...105.343	17,908,378	17,000,000	17,000,000	.....	.....	.....	.....	.....3.560	3.560	OCT....	144,576	613,606	10/25/2012.	10/05/2024.
34489*	AC	3	Football Club Sec Nt Ser 33-C.....	.....	..	.....1	1.F FE.....	22,689,400	...112.962	24,851,574	22,000,000	22,528,186	.....	.....(68,793)	.....	.....	.....3.960	3.556	OCT....	212,960	883,300	07/30/2019.	10/05/2028.
34489@	AB	3	Football Club Term Nt Ser 2019-B.....	.....	..	.....1	1.F FE.....	9,000,000	...108.719	9,784,710	9,000,000	9,000,000	.....	.....	.....	.....	.....3.230	3.230	OCT....	71,060	294,738	10/08/2019.	10/05/2029.
34502*	AB	8	Football Club Term Nt Ser 2017-B.....	.....	..	.....1	1.F FE.....	20,000,000	...108.237	21,647,440	20,000,000	20,000,000	.....	.....	.....	.....	.....3.310	3.310	OCT....	158,144	671,194	08/29/2017.	10/05/2027.
345397	B6	9	Ford Motor Cr Co Sr Nt.....	LS...	..	1	3.A FE.....	2,503,000	...105.066	2,626,655	2,500,000	2,502,864	.....	.....(136)	.....	.....	.....3.625	3.611	JD.....	3,524	43,299	06/22/2021.	06/17/2031.
345397	XL	2	Ford Motor Cr Co Sr Nt.....	.....	..	.....1	3.B FE.....	40,558,800	...106.044	42,417,600	40,000,000	40,232,149	.....	.....(59,027)	.....	.....	.....4.134	3.959	FA.....	675,220	1,653,600	11/04/2015.	08/04/2025.
35137L	AF	2	Fox Corp Sr Nt.....	.....	..	.....1	2.B FE.....	9,000,000	...100.191	9,017,190	9,000,000	9,000,000	.....	.....	.....	.....	.....3.666	3.666	JJ.....	142,974	329,940	04/03/2020.	01/25/2022.
35137L	AG	0	Fox Corp Sr Nt.....	.....	..	.....1	2.B FE.....	2,963,732	...105.645	2,958,057	2,800,000	2,888,894	.....	.....(43,280)	.....	.....	.....4.030	2.381	JJ.....	48,897	112,840	04/03/2020.	01/25/2024.
35137L	AH	8	Fox Corp Sr Nt.....	.....	..	.....1	2.B FE.....	43,942,332	...114.426	46,800,030	40,900,000	43,396,250	.....	.....(318,006)	.....	.....	.....4.709	3.686	JJ.....	834,592	1,925,981	04/03/2020.	01/25/2029.
359694	AB	2	Fuller H B Co Sr Nt.....	.....	..	.....1	3.C FE.....	7,344,635	...105.346	7,702,929	7,312,000	7,338,952	.....	.....(4,783)	.....	.....	.....4.000	3.917	FA.....	110,492	292,480	10/07/2020.	02/15/2027.
361448	AQ	6	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	9,889,400	...103.502	10,350,230	10,000,000	9,983,805	.....	.....12,470	.....	.....	.....3.900	4.035	MS.....	98,583	390,000	03/14/2013.	03/30/2023.
361448	AU	7	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,994,480	...127.096	5,083,850	4,000,000	3,995,296	.....	.....111	.....	.....	.....5.200	5.209	MS.....	61,244	208,000	02/27/2014.	03/15/2044.
361448	AZ	6	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	19,948,800	...108.211	21,642,120	20,000,000	19,971,804	.....	.....4,763	.....	.....	.....3.850	3.880	MS.....	194,639	770,000	02/06/2017.	03/30/2027.
361448	BE	2	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	15,474,580	...115.253	17,864,184	15,500,000	15,482,127	.....	.....2,026	.....	.....	.....4.700	4.719	AO.....	182,125	728,500	01/29/2019.	04/01/2029.
361448	BF	9	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	21,416,105	...110.910	23,777,973	21,439,000	21,420,393	.....	.....1,882	.....	.....	.....4.000	4.012	JD.....	2,382	857,560	05/11/2020.	06/30/2030.
361448	BH	5	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	14,988,865	...97.816	14,868,032	15,200,000	14,990,778	.....	.....1,913	.....	.....	.....3.100	3.172	JD.....	39,267	301,647	08/02/2021.	06/01/2051.
36166N	AK	9	GE Capital Funding LLC Sr Nt.....	.....	..	.....1	2.A FE.....	59,231,216	...118.405	60,271,646	50,903,000	58,794,426	.....	.....(436,790)	.....	.....	.....4.550	2.782	MN.....	295,944	2,316,087	05/07/2021.	05/15/2032.
36202*	AA	8	GE-Prolec Transformers Inc Sr Nt.....	.....	..	.....1	3.A PL.....	14,000,000	...99.230	13,892,256	14,000,000	14,000,000	.....	.....	.....	.....	.....4.500	4.525	JAJO....	157,500	.....	10/01/2021.	10/15/2033.
36260*	AA	7	GSA FBI Lease Finance Trust Sr Nt.....	.....	..	.....1	1.D IF.....	15,000,000	...99.823	14,973,492	15,000,000	15,000,000	.....	.....	.....	.....	.....2.972	2.990	MON....	19,813	237,760	06/03/2021.	11/15/2042.
369550	AT	5	General Dynamics Corp Nt.....	.....	..	.....1	1.G FE.....	9,547,983	...114.151	10,911,685	9,559,000	9,550,226	.....	.....274	.....	.....	.....3.600	3.606	MN.....	43,971	344,124	11/01/2012.	11/15/2042.
369550	AW	8	General Dynamics Corp Sr Nt.....	.....	..	.....2	1.G FE.....	1,920,560	...101.609	2,032,174	2,000,000	1,979,657	.....	.....12,139	.....	.....	.....1.875	2.519	FA.....	14,167	37,500	11/15/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt.....	.....	..	.....2	1.G FE.....	10,520,675	...102.882	11,316,987	11,000,000	10,757,630	.....	.....48,693	.....	.....	.....2.125	2.634	FA.....	88,306	233,750	11/09/2016.	08/15/2026.
369550	BC	1	General Dynamics Corp Sr Nt.....	.....	..	.....1	1.G FE.....	13,921,320	...110.851	15,519,126	14,000,000	13,946,601	.....	.....7,276	.....	.....	.....3.750	3.818	MN.....	67,083	525,000	05/08/2018.	05/15/2028.

SCHEDULE D - PART 1

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

E10.25

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
369550	BK	3	General Dynamics Corp Sr Nt.....	.....	..	.....1	1.G FE.....	4,977,750	.....	...105.922	5,296,110	5,000,000	4,985,198	.....	.....4,248	.....	.....	.....3.250	3.347	AO.....	40,625	162,500	03/23/2020.	04/01/2025.
369550	BM	9	General Dynamics Corp Sr Nt.....	.....	..	.....1	1.G FE.....	11,873,640	.....	...111.378	13,365,360	12,000,000	11,892,753	.....	.....10,910	.....	.....	.....3.625	3.752	AO.....	108,750	435,000	03/23/2020.	04/01/2030.
369604	BF	9	General Electric Co Sr Nt.....	.....	..	.....1	2.B FE.....	2,677,089	.....	...115.731	2,971,972	2,568,000	2,655,664	.....	.....(2,705)	.....	.....	.....4.125	3.884	AO.....	24,129	105,930	10/02/2012.	10/09/2042.
36962G	XZ	2	General Elec Cap Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,421,987	.....	...136.466	3,382,997	2,479,000	3,379,361	.....	.....(42,626)	.....	.....	.....6.750	2.661	MS.....	49,270	189,715	06/09/2021.	03/15/2032.
370334	CA	0	General Mills Inc Sr Nt.....	.....	..	.....1	2.B FE.....	313,476	.....	...101.391	304,172	300,000	304,462	.....	.....(6,405)	.....	.....	.....2.600	0.451	AO.....	1,712	7,800	08/03/2020.	10/12/2022.
370334	CE	2	General Mills Inc Sr Nt.....	.....	..	.....1	2.B FE.....	28,320	.....	...104.670	27,214	26,000	27,401	.....	.....(816)	.....	.....	.....3.700	0.526	AO.....	198	962	11/12/2020.	10/17/2023.
370334	CG	7	General Mills Inc Sr Nt.....	.....	..	.....1	2.B FE.....	19,959,600	.....	...111.716	22,343,160	20,000,000	19,972,660	.....	.....3,722	.....	.....	.....4.200	4.225	AO.....	172,667	840,000	04/03/2018.	04/17/2028.
37045X	CY	0	General Motors Co Sr Nt.....	.....	..	.....1	2.C FE.....	23,757,660	.....	...106.747	23,827,043	22,321,000	23,657,499	.....	.....(100,160)	.....	.....	.....3.600	2.780	JD.....	22,321	803,556	04/20/2021.	06/21/2030.
37045X	DE	3	General Motors Finl Co Sr Nt.....	.....	..	.....1	2.C FE.....	37,051,117	.....	...97.275	37,554,766	38,607,000	37,149,454	.....	.....98,337	.....	.....	.....2.350	2.827	JJ.....	435,991	453,632	04/21/2021.	01/08/2031.
37045X	DL	7	General Motors Finl Co Sr Nt.....	.....	..	.....1	2.C FE.....	8,385,384	.....	...99.758	8,379,697	8,400,000	8,386,103	.....	.....719	.....	.....	.....2.700	2.720	JD.....	13,230	113,400	06/07/2021.	06/10/2031.
372546	AT	8	George Washington University Unsecured N.....	.....	..	.....1	1.E FE.....	5,408,810	.....	...127.550	5,409,388	5,025,000	5,369,963	.....	.....(9,384)	.....	.....	.....4.300	3.844	MS.....	63,622	216,075	07/20/2017.	09/15/2044.
372546	AU	5	George Washington University Unsecured N.....	.....	..	.....1	1.E FE.....	38,571,363	.....	...135.110	50,916,053	37,685,000	38,477,949	.....	.....(18,301)	.....	.....	.....4.868	4.718	MS.....	540,160	1,834,506	11/05/2015.	09/15/2045.
372546	AW	1	George Washington University Unsecured N.....	.....	..	.....1	1.E FE.....	12,200,000	.....	...121.935	14,876,021	12,200,000	12,200,000	.....	.....	.....	.....	.....4.126	4.126	MS.....	148,215	503,372	03/27/2018.	09/15/2048.
37270*	AA	3	Georgetown Energy Partners, LL Sr Nt.....	.....	..	.....1	1.G PL.....	26,000,000	.....	...106.113	27,589,330	26,000,000	26,000,000	.....	.....	.....	.....	.....3.580	3.596	MJSD.....	2,586	467,986	07/01/2021.	06/30/2051.
37331N	AK	7	Georgia-Pacific LLC Sr Nt.....	.....	..	.....1	1.G FE.....	11,456,256	.....	...100.632	11,270,806	11,200,000	11,442,760	.....	.....(13,496)	.....	.....	.....2.300	2.006	AO.....	43,649	128,800	07/01/2021.	04/30/2030.
37331N	AM	3	Georgia-Pacific LLC Sr Nt.....	.....	..	.....1	1.G FE.....	9,975,195	.....	...98.714	9,871,370	10,000,000	9,980,576	.....	.....5.382	.....	.....	.....0.625	0.708	MN.....	7,986	61,806	04/29/2021.	05/15/2024.
373334	JS	1	Georgia Pwr Co Sr Nt.....	.....	..	.....1	2.A FE.....	13,376,384	.....	...118.371	13,257,597	11,200,000	13,372,753	.....	.....(3,631)	.....	.....	.....4.750	3.344	MS.....	177,333	.....	12/14/2021.	09/01/2040.
373334	KA	8	Georgia Pwr Co Sr Nt.....	.....	..	.....1	2.A FE.....	14,902,350	.....	...113.899	17,084,880	15,000,000	14,919,426	.....	.....2,281	.....	.....	.....4.300	4.339	MS.....	189,917	645,000	03/12/2013.	03/15/2043.
373334	KE	0	Georgia Pwr Co Sr Nt.....	.....	..	.....1	2.A FE.....	4,981,200	.....	...105.508	5,275,390	5,000,000	4,991,353	.....	.....1,868	.....	.....	.....3.250	3.294	AO.....	40,625	162,500	03/02/2016.	04/01/2026.
375558	AX	1	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	2.A FE.....	18,333,200	.....	...126.790	21,554,334	17,000,000	18,142,733	.....	.....(30,132)	.....	.....	.....4.800	4.326	AO.....	204,000	816,000	11/12/2014.	04/01/2044.
375558	AZ	6	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	2.A FE.....	19,981,200	.....	...105.825	21,165,000	20,000,000	19,994,191	.....	.....1,754	.....	.....	.....3.500	3.510	FA.....	291,667	700,000	11/12/2014.	02/01/2025.
375558	BA	0	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	2.A FE.....	17,894,340	.....	...122.566	22,061,952	18,000,000	17,910,402	.....	.....2,164	.....	.....	.....4.500	4.535	FA.....	337,500	810,000	11/12/2014.	02/01/2045.
375558	BD	4	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	2.A FE.....	32,726,384	.....	...127.062	31,892,662	25,100,000	32,530,496	.....	.....(195,888)	.....	.....	.....4.750	3.016	MS.....	397,417	1,192,250	01/15/2021.	03/01/2046.
375558	BG	7	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	2.A FE.....	14,958,800	.....	...121.291	18,193,590	15,000,000	14,967,831	.....	.....1,657	.....	.....	.....4.600	4.621	MS.....	230,000	690,000	09/10/2015.	09/01/2035.
375558	BK	8	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	2.A FE.....	10,301,830	.....	...118.208	10,047,655	8,500,000	10,257,875	.....	.....(43,955)	.....	.....	.....4.150	2.976	MS.....	117,583	352,750	01/15/2021.	03/01/2047.
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt.....	.....	..	.....1	1.F FE.....	1,694,798	.....	...147.664	2,510,286	1,700,000	1,696,065	.....	.....133	.....	.....	.....6.375	6.398	MN.....	13,848	108,375	05/06/2008.	05/15/2038.
37940X	AB	8	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	35,830,281	.....	...104.227	36,271,135	34,800,000	35,640,421	.....	.....(102,490)	.....	.....	.....3.200	2.831	FA.....	420,693	1,113,600	02/13/2020.	08/15/2029.
37940X	AC	6	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	26,271,898	.....	...115.301	26,140,952	22,672,000	26,162,453	.....	.....(77,576)	.....	.....	.....4.150	3.287	FA.....	355,447	940,888	01/22/2021.	08/15/2049.
37940X	AD	4	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	1,477,504	.....	...102.023	1,428,322	1,400,000	1,470,368	.....	.....(7,136)	.....	.....	.....2.900	2.219	MN.....	5,188	40,600	04/08/2021.	05/15/2030.
37941*	AA	2	Global Infrastructure Manageme Sr Nt Ser.....	.....	..	.....1	1.D PL.....	11,333,000	.....	...97.136	11,008,412	11,333,000	11,333,000	.....	.....	.....	.....	.....2.710	2.710	JD.....	25,594	.....	12/01/2021.	12/01/2031.
37941*	AB	0	Global Infrastructure Manageme Sr Nt Ser.....	.....	..	.....1	1.D PL.....	8,667,000	.....	...96.376	8,352,925	8,667,000	8,667,000	.....	.....	.....	.....	.....2.860	2.860	JD.....	20,656	.....	12/01/2021.	12/01/2033.
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B.....	.....	..	.....1	1.D FE.....	796,113	.....	...110.877	882,706	796,113	796,113	.....	.....	.....	.....	.....5.750	5.745	MN.....	7,023	46,027	05/06/2005.	05/06/2025.
38136*	AA	5	GoldenTree Asset Management LP Sr Nt Ser.....	.....	..	.....1	1.F PL.....	10,000,000	.....	...97.419	9,741,880	10,000,000	10,000,000	.....	.....	.....	.....	.....3.140	3.140	JD.....	37,506	.....	11/18/2021.	11/18/2031.
38141G	GS	7	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	2.A FE.....	21,737,370	.....	...100.300	20,060,040	20,000,000	20,024,394	.....	.....(386,145)	.....	.....	.....5.750	3.764	JJ.....	501,528	1,150,000	05/20/2019.	01/24/2022.
38141G	WL	4	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	2.A FE.....	840,440	.....	...107.948	863,586	800,000	829,802	.....	.....(4,996)	.....	.....	.....3.691	2.943	JD.....	2,133	29,528	10/29/2019.	06/05/2028.
38141G	VV	2	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	2.A FE.....	3,605,020	.....	...108.923	3,703,365	3,400,000	3,557,363	.....	.....(22,345)	.....	.....	.....3.814	3.003	AO.....	24,494	129,676	10/29/2019.	04/23/2029.
38141G	XG	4	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1.F FE.....	46,514,142	.....	...101.816	46,733,406	45,900,000	46,465,075	.....	.....(49,067)	.....	.....	.....2.600	2.427	FA.....	477,360	596,700	03/22/2021.	02/07/2030.
38141G	XL	3	Goldman Sachs Group Inc Sr Nt Fix to Flo.....	.....	..	.....1	1.F FE.....	1,408,000	.....	...99.768	1,404,732	1,408,000	1,408,000	.....	.....	.....	.....	.....0.627	0.627	MN.....	1,079	8,779	11/16/2020.	11/17/2023.
38141G	YB	4	Goldman Sachs Group Inc Fixed to Float S.....	.....	..	.....1	1.F FE.....	60,209,307	.....	...100.662	60,608,470	60,210,000	60,209,345	.....	.....38	.....	.....	.....2.615	2.615	AO.....	301,778	787,246	04/15/2021.	04/22/2032.
38141G	YJ	7	Goldman Sachs Group Inc Sr Nt Fix to Flo.....	.....	..	.....1	1.F FE.....	10,000,000	.....	...98.609	9,860,910	10,000,000	10,000,000	.....	.....	.....	.....	.....2.383	2.383	JJ.....	105,911	.....	07/14/2021.	07/21/2032.

SCHEDULE D - PART 1

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

E10.26

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates										
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22								
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date									
38141G	YK	4	Goldman Sachs Group Inc Sr Nt Fix to Flo.....	.....	..	.....1	1.F FE.....	.....	5,000,000	.....	99.639	.....	4,981,925	.....	5,000,000	.....	5,000,000	.....	.....	.....	.....	2.908	.....	2.908	JJ.....	.....	64,622	.....	07/14/2021.	07/21/2042.	
38143U	8H	7	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....	2.A FE.....	.....	4,988,450	.....	107.619	.....	5,380,945	.....	5,000,000	.....	4,994,680	.....	.....	.....	.....	3.750	.....	3.778	FA.....	.....	65,625	.....	187,500	02/22/2016.	02/25/2026.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....	2.A FE.....	.....	8,871,332	.....	106.748	.....	9,393,806	.....	8,800,000	.....	8,828,172	.....	.....	.....	.....	3.750	.....	3.649	MN.....	.....	35,750	.....	330,000	10/28/2015.	05/22/2025.
382550	BF	7	Goodyear Tire & Rubber Co Sr Nt.....	.....	..	.....1	3.C FE.....	.....	1,113,750	.....	103.036	.....	1,133,395	.....	1,100,000	.....	1,105,581	.....	.....	.....	.....	5.000	.....	4.775	MN.....	.....	4,736	.....	55,000	11/15/2017.	05/31/2026.
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt.....	LS..	..	1	3.C FE.....	.....	16,662,060	.....	106.038	.....	17,602,258	.....	16,600,000	.....	16,615,925	.....	.....	.....	.....	4.875	.....	4.835	MS.....	.....	238,279	.....	809,250	10/04/2018.	03/15/2027.
382550	BJ	9	Goodyear Tire & Rubber Co Sr Nt.....	.....	..	.....1	3.C FE.....	.....	3,180,000	.....	109.050	.....	3,467,803	.....	3,180,000	.....	3,180,000	.....	.....	.....	.....	5.250	.....	5.250	AO.....	.....	28,289	.....	94,605	03/31/2021.	04/30/2031.
38869A	AD	9	Graphic Packaging Intern Sr Nt.....	LS..	..	1	3.B FE.....	.....	2,676,500	.....	101.036	.....	2,672,413	.....	2,645,000	.....	2,676,023	.....	.....	.....	.....	3.750	.....	3.570	FA.....	.....	11,572	.....	.....	11/09/2021.	02/01/2030.
402740	AD	6	Gulfstream Natural Gas Sr Nt.....	.....	..	.....1	2.B FE.....	.....	19,992,400	.....	108.987	.....	21,797,440	.....	20,000,000	.....	19,996,668	.....	.....	.....	.....	4.600	.....	4.605	MS.....	.....	270,889	.....	920,000	09/21/2015.	09/15/2025.
40410K	AA	3	Fuller H B Co Sr Nt.....	.....	..	.....1	3.C FE.....	.....	4,364,253	.....	103.011	.....	4,433,576	.....	4,304,000	.....	4,350,751	.....	.....	.....	.....	4.250	.....	3.938	AO.....	.....	38,616	.....	180,379	10/07/2020.	10/15/2028.
404119	BU	2	HCA Inc High Yield Corp.....	.....	..	.....1	2.C FE.....	.....	15,906,375	.....	110.441	.....	17,504,835	.....	15,850,000	.....	15,880,898	.....	.....	.....	.....	4.500	.....	4.457	FA.....	.....	269,450	.....	713,250	09/14/2016.	02/15/2027.
404119	BV	0	HCA Inc 1st Lien Nt.....	.....	..	.....1	2.C FE.....	.....	4,765,420	.....	131.569	.....	5,920,614	.....	4,500,000	.....	4,754,279	.....	.....	.....	.....	5.500	.....	5.090	JD.....	.....	11,000	.....	247,500	10/29/2019.	06/15/2047.
404119	BW	8	HCA Inc Sr Nt.....	.....	..	.....1	3.A FE.....	.....	9,746,500	.....	119.265	.....	11,115,507	.....	9,320,000	.....	9,638,506	.....	.....	.....	.....	5.875	.....	5.254	FA.....	.....	228,146	.....	547,550	03/04/2019.	02/01/2029.
404119	BX	6	HCA Inc Sec Nt.....	.....	..	.....1	2.C FE.....	.....	8,597,445	.....	110.395	.....	9,383,575	.....	8,500,000	.....	8,577,303	.....	.....	.....	.....	4.125	.....	3.975	JD.....	.....	15,583	.....	350,625	09/25/2019.	06/15/2029.
404119	BZ	1	HCA Inc 1st Lein Nt.....	.....	..	.....1	2.C FE.....	.....	24,457,778	.....	129.248	.....	28,693,056	.....	22,200,000	.....	24,372,356	.....	.....	.....	.....	5.250	.....	4.612	JD.....	.....	51,800	.....	1,165,500	10/29/2019.	06/15/2049.
404119	CB	3	HCA Inc Secured Nt.....	.....	..	.....1	2.C FE.....	.....	9,019,578	.....	102.394	.....	9,113,084	.....	8,900,000	.....	9,019,512	.....	.....	.....	.....	3.500	.....	3.427	JJ.....	.....	156,615	.....	.....	11/01/2021.	07/15/2051.
404121	AJ	4	HCA INC Sr Nt.....	.....	..	.....1	3.A FE.....	.....	7,936,663	.....	116.851	.....	9,277,977	.....	7,940,000	.....	7,937,575	.....	.....	.....	.....	5.625	.....	5.629	MS.....	.....	148,875	.....	446,625	11/07/2018.	09/01/2028.
40434L	AC	9	HP Inc Sr Nt.....	LS..	..	1	2.B FE.....	.....	1,108,370	.....	105.724	.....	1,057,236	.....	1,000,000	.....	1,096,936	.....	.....	.....	.....	3.400	.....	2.108	JD.....	.....	1,322	.....	34,000	12/03/2020.	06/17/2030.
40434L	AD	7	HP Inc Sr Nt.....	.....	..	.....1	2.B FE.....	.....	7,984,640	.....	98.423	.....	7,873,832	.....	8,000,000	.....	7,986,257	.....	.....	.....	.....	1.450	.....	1.490	JD.....	.....	4,511	.....	58,322	06/07/2021.	06/17/2026.
40434L	AG	0	HP Inc Sr Nt.....	LS..	..	1	2.B FE.....	.....	37,829,846	.....	98.796	.....	37,302,217	.....	37,757,000	.....	37,827,426	.....	.....	.....	.....	2.650	.....	2.627	JD.....	.....	38,911	.....	503,060	08/25/2021.	06/17/2031.
40480*	AB	1	HS Wildcat LLC Sr Sec Nt Ser B.....	.....	..	.....	2.A PL.....	.....	17,000,000	.....	109.520	.....	18,618,381	.....	17,000,000	.....	17,000,000	.....	.....	.....	.....	4.390	.....	4.414	JAJO..	.....	136,822	.....	613,624	12/30/2020.	12/31/2060.
410345	AJ	1	Hanesbrands Ind Sr Nt.....	.....	..	.....1	3.C FE.....	.....	2,733,413	.....	104.440	.....	2,851,201	.....	2,730,000	.....	2,731,148	.....	.....	.....	.....	4.625	.....	4.606	MN.....	.....	16,134	.....	126,263	05/03/2016.	05/15/2024.
410345	AL	6	Hanesbrands Ind Sr Nt.....	.....	..	.....1	3.C FE.....	.....	3,438,075	.....	107.288	.....	3,647,785	.....	3,400,000	.....	3,425,108	.....	.....	.....	.....	4.875	.....	4.684	MN.....	.....	21,179	.....	165,750	08/26/2019.	05/15/2026.
41242*	BF	8	Hardwood Funding LLC Sr Sec Nt Ser DD.....	.....	..	.....	1.G FE.....	.....	7,000,000	.....	106.166	.....	7,431,641	.....	7,000,000	.....	7,000,000	.....	.....	.....	.....	3.430	.....	3.430	JD.....	.....	16,007	.....	240,100	06/07/2017.	06/07/2027.
41242*	BG	6	Hardwood Funding LLC Sr Nt Ser EE.....	.....	..	.....	1.G FE.....	.....	6,000,000	.....	107.194	.....	6,431,610	.....	6,000,000	.....	6,000,000	.....	.....	.....	.....	3.530	.....	3.530	JD.....	.....	14,120	.....	211,800	06/07/2017.	06/07/2029.
41242*	BJ	0	Hardwood Funding LLC Sr Sec Nt Ser GG.....	.....	..	.....	1.G FE.....	.....	6,000,000	.....	108.305	.....	6,498,282	.....	6,000,000	.....	6,000,000	.....	.....	.....	.....	3.700	.....	3.700	JD.....	.....	14,800	.....	222,000	06/07/2018.	06/07/2033.
41242*	BL	5	Hardwood Funding LLC Sr Sec Nt Ser II.....	.....	..	.....	1.G FE.....	.....	15,000,000	.....	113.767	.....	17,065,095	.....	15,000,000	.....	15,000,000	.....	.....	.....	.....	3.960	.....	3.960	JD.....	.....	39,600	.....	594,000	10/04/2018.	06/07/2030.
412822	AD	0	Harley-Davidson Inc Sr Nt.....	.....	..	.....1	2.C FE.....	.....	6,961,430	.....	105.474	.....	7,383,152	.....	7,000,000	.....	6,984,632	.....	.....	.....	.....	3.500	.....	3.566	JJ.....	.....	104,125	.....	245,000	07/23/2015.	07/28/2025.
413875	AS	4	Harris Corp Sr Nt.....	.....	..	.....1	2.B FE.....	.....	17,358,688	.....	122.027	.....	16,606,614	.....	13,609,000	.....	17,247,661	.....	.....	.....	.....	4.854	.....	2.416	AO.....	.....	117,437	.....	330,290	07/14/2021.	04/27/2035.
415864	AM	9	Harsco Corp Sr Nt.....	.....	..	.....1	4.A FE.....	.....	21,949,275	.....	102.060	.....	21,937,690	.....	21,495,000	.....	21,742,481	.....	.....	.....	.....	5.750	.....	5.266	JJ.....	.....	518,418	.....	1,235,963	03/03/2020.	07/31/2027.
42250P	AB	9	Healthpeak Properties Sr Nt.....	.....	..	.....1	2.A FE.....	.....	1,067,220	.....	104.142	.....	1,041,415	.....	1,000,000	.....	1,064,229	.....	.....	.....	.....	2.875	.....	2.072	JJ.....	.....	13,257	.....	.....	07/15/2021.	01/15/2031.
42307T	AH	1	Heinz /H J/ Co Sr Nt.....	.....	..	.....1	3.A FE.....	.....	2,185,000	.....	151.291	.....	3,025,826	.....	2,000,000	.....	2,157,665	.....	.....	.....	.....	7.125	.....	6.373	FA.....	.....	59,375	.....	142,500	02/11/2015.	08/01/2039.
42809H	AD	9	Hess Corp Sr Nt.....	.....	..	.....1	3.A																								

SCHEDULE D - PART 1

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

E10.27

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			Code	or	CHAR	Administrative	Actual Cost	to Obtain	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Temporary	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual
	Description			ei		Symbol		Fair Value			Carrying Value	(Decrease)	Accretion	Impairment	Change in				Accrued			Maturity
				g										Recognized	B./A.C.V.							Date
437076	BV	3	Home Depot Inc Sr Nt.....	.....	.....	1 F FE.....	997,260	100.471	1,004,710	1,000,000	999,854	.....	.....884	.....	.....	.....3.250	3.341	MS.....	10,833	32,500	11/27/2018.	03/01/2022.
437076	BW	1	Home Depot Inc Sr Nt.....	.....	.....	1 F FE.....	18,372,905	112.995	20,904,020	18,500,000	18,406,763	.....	.....11,475	.....	.....	.....3.900	3.984	JD.....	50,104	721,500	11/27/2018.	12/06/2028.
437076	BY	7	Home Depot Inc Sr Nt.....	.....	.....	1 F FE.....	4,474,170	106.700	4,801,491	4,500,000	4,480,020	.....	.....2,357	.....	.....	.....2.950	3.017	JD.....	5,900	132,750	06/03/2019.	06/15/2029.
437076	CF	7	Home Depot Inc Sr Nt.....	.....	.....	1 F FE.....	374,232	94.424	377,696	400,000	375,947	.....	.....1,715	.....	.....	.....1.375	2.097	MS.....	1,619	3,789	04/08/2021.	03/15/2031.
438516	BL	9	Honeywell International Inc Sr Nt.....	.....	.....	2 1 F FE.....	25,873,405	104.610	28,244,781	27,000,000	26,410,949	.....	.....111,679	.....	.....	.....2.500	2.988	MN.....	112,500	675,000	12/09/2016.	11/01/2026.
44107H	AC	6	Hospital Special Surgery Sec Nt.....	.....	.....	1 E FE.....	2,500,000	107.075	2,676,883	2,500,000	2,500,000	.....	.....	.....	.....	.....3.737	3.737	AO.....	23,356	93,425	03/23/2018.	04/01/2028.
44107H	AD	4	Hospital Special Surgery Sec Nt.....	.....	.....	1 E FE.....	4,250,000	114.517	4,866,964	4,250,000	4,250,000	.....	.....	.....	.....	.....4.081	4.081	AO.....	43,361	173,443	03/23/2018.	04/01/2038.
44107H	AE	2	Hospital Special Surgery Sec Nt.....	.....	.....	1 E FE.....	4,000,000	110.711	4,428,452	4,000,000	4,000,000	.....	.....	.....	.....	.....4.131	4.131	AO.....	41,310	165,240	03/23/2018.	04/01/2048.
44148J	AA	7	Hotwire Funding LLC Ser 2021-1 Cl A2.....	.....	.....	1 F FE.....	1,300,000	99.142	1,288,843	1,300,000	1,300,000	.....	.....	.....	.....	.....2.311	2.322	MON.....	3,505	.....	11/09/2021.	11/20/2051.
442851	AK	7	Howard University Sr Nt.....	.....	.....	2 C FE.....	1,000,000	102.695	1,026,951	1,000,000	1,000,000	.....	.....	.....	.....	.....2.845	2.845	AO.....	7,113	28,450	01/31/2020.	10/01/2028.
446150	AW	4	Huntington Bancshares Sub Nt.....	.....	.....	2 A FE.....	18,060,000	95.821	17,305,236	18,060,000	18,060,000	.....	.....	.....	.....	.....2.487	2.487	FA.....	168,432	.....	08/10/2021.	08/15/2036.
446413	AL	0	Huntington Ingalls Industries Sr Nt.....	.....	.....	1 2 C FE.....	37,194,138	106.106	39,736,697	37,450,000	37,270,222	.....	.....26,019	.....	.....	.....3.483	3.572	JD.....	108,699	1,304,384	03/13/2019.	12/01/2027.
446413	AT	3	Huntington Ingalls Industries Sr Nt.....	.....	.....	1 2 C FE.....	19,730,355	111.508	19,371,118	17,372,000	19,579,297	.....	.....(151,057)	.....	.....	.....4.200	2.457	MN.....	121,604	610,512	07/15/2021.	05/01/2030.
446413	AX	4	Huntington Ingalls Industries Sr Nt.....	.....	.....	2 C FE.....	800,000	98.006	784,045	800,000	800,000	.....	.....	.....	.....	.....2.043	2.043	FA.....	6,129	.....	08/09/2021.	08/16/2028.
44891A	BL	0	Hyundai Capital America Sr Nt.....	LS.....	.....	1 2 A FE.....	80,323,533	125.601	79,536,580	63,325,000	79,113,348	.....	.....(1,210,185)	.....	.....	.....6.375	2.870	AO.....	930,746	3,206,147	06/15/2021.	04/08/2030.
44891A	BV	8	Hyundia Capital America Sr Nt.....	.....	.....	1 2 A FE.....	5,499,670	98.429	5,413,595	5,500,000	5,499,729	.....	.....59	.....	.....	.....0.875	0.877	JD.....	2,273	23,929	06/10/2021.	06/14/2024.
44891A	BX	4	Hyundia Capital America Sr Nt.....	.....	.....	1 2 A FE.....	4,799,952	97.068	4,659,250	4,800,000	4,799,984	.....	.....32	.....	.....	.....2.000	2.000	JD.....	4,267	48,000	07/08/2021.	06/15/2028.
44919*	AC	2	I595 Express LLC Sr Nt.....	.....	.....	1 F PL.....	11,314,144	106.316	12,028,782	11,314,144	11,314,144	.....	.....	.....	.....	.....3.310	3.325	MJSD.....	1,040	374,498	10/15/2015.	12/31/2031.
44929@	AN	4	ICRE REIT Hldgs Sr Nt Ser C Tr B.....	.....	.....	2 B.....	7,000,000	106.583	7,460,803	7,000,000	7,000,000	.....	.....	.....	.....	.....3.660	3.660	JJ.....	125,253	256,200	07/05/2017.	07/05/2027.
449669	AK	6	IMC Global Inc Sr Nt.....	.....	.....	1 2 C FE.....	25,433,858	123.922	29,084,517	23,470,000	24,392,778	.....	.....(121,423)	.....	.....	.....7.300	6.502	JJ.....	790,026	1,713,310	05/27/2010.	01/15/2028.
449934	AD	0	IMS Health Inc High Yield Corp.....	.....	.....	1 3 C FE.....	11,354,375	102.716	11,504,192	11,200,000	11,285,599	.....	.....(15,632)	.....	.....	.....5.000	4.819	AO.....	118,222	560,000	06/23/2017.	10/15/2026.
45174H	BG	1	IHeart Communications Inc Hgh Yld 1st Li.....	.....	.....	1 4 A FE.....	5,133,548	101.486	5,074,300	5,000,000	5,119,179	.....	.....(14,369)	.....	.....	.....4.750	3.910	JJ.....	109,514	.....	08/12/2021.	01/15/2028.
452308	AQ	2	Illinois Tool Works Inc Sr Nt.....	.....	.....	1 1 E FE.....	11,639,700	132.104	14,267,210	10,800,000	11,495,512	.....	.....(21,869)	.....	.....	.....4.875	4.384	MS.....	155,025	526,500	05/20/2014.	09/15/2041.
452308	AR	0	Illinois Tool Works Inc Sr Nt.....	.....	.....	1 1 E FE.....	9,933,100	117.364	11,736,360	10,000,000	9,943,826	.....	.....1,734	.....	.....	.....3.900	3.940	MS.....	130,000	390,000	02/18/2015.	09/01/2042.
452308	AX	7	Illinois Tool Works Inc Sr Nt.....	.....	.....	2 1 E FE.....	8,635,320	105.153	9,463,761	9,000,000	8,805,877	.....	.....36,359	.....	.....	.....2.650	3.131	MN.....	30,475	238,500	01/05/2017.	11/15/2026.
45475Q	AL	7	Indiana Gas Co MT Nt Ser F.....	.....	.....	2 A FE.....	1,099,730	118.809	1,188,085	1,000,000	1,037,449	.....	.....(5,173)	.....	.....	.....6.340	5.592	MS.....	18,668	63,400	02/21/2003.	12/10/2027.
45475Q	AR	4	Indiana Gas Co MT Nt.....	.....	.....	2 A FE.....	2,514,725	127.939	3,198,470	2,500,000	2,506,754	.....	.....(622)	.....	.....	.....7.080	7.035	MS.....	52,117	177,000	02/23/2001.	10/05/2029.
454889	AT	3	Indiana Michigan Pwr Co Sr Nt.....	.....	.....	1 1 G FE.....	17,740,399	119.137	21,206,457	17,800,000	17,744,160	.....	.....1,098	.....	.....	.....4.250	4.270	FA.....	285,789	756,500	08/09/2018.	08/15/2048.
45687A	AN	2	Ingersoll-Rand Gl Hld Co Sr Nt.....	.....	.....	1 2 B FE.....	577,530	121.721	608,603	500,000	576,217	.....	.....(1,313)	.....	.....	.....4.300	3.404	FA.....	7,764	10,750	04/08/2021.	02/21/2048.
457187	AD	4	Ingredion Inc Sr Nt.....	.....	.....	1 2 B FE.....	35,400,415	114.260	40,882,049	35,780,000	35,412,288	.....	.....6,891	.....	.....	.....3.900	3.961	JD.....	116,285	1,395,420	05/08/2020.	06/01/2050.
458140	AS	9	Intel Corp Sr Nt.....	.....	.....	1 1 E FE.....	13,122,380	107.830	14,017,926	13,000,000	13,049,257	.....	.....(12,763)	.....	.....	.....3.700	3.586	JJ.....	203,089	481,000	09/22/2015.	07/29/2025.
458140	AX	8	Intel Corp Sr Nt.....	.....	.....	2 1 E FE.....	31,785,544	107.312	34,125,311	31,800,000	31,791,757	.....	.....1,036	.....	.....	.....3.150	3.154	MN.....	139,125	1,001,700	08/08/2017.	05/11/2027.
458140	BM	1	Intel Corp Sr Nt.....	.....	.....	1 1 E FE.....	19,248,089	133.423	18,278,978	13,700,000	19,113,849	.....	.....(129,336)	.....	.....	.....4.750	2.713	MS.....	173,533	650,750	12/16/2020.	03/25/2050.
458140	BR	0	Intel Corp Sr Nt.....	LS.....	.....	1 1 E FE.....	13,472,325	113.801	15,363,149	13,500,000	13,476,479	.....	.....2,379	.....	.....	.....3.900	3.925	MS.....	140,400	526,500	03/20/2020.	03/25/2030.
459200	HU	8	International Bus Machs Corp Sr Nt.....	.....	.....	1 1 G FE.....	10,271,000	105.411	10,541,090	10,000,000	10,068,675	.....	.....(30,882)	.....	.....	.....3.625	3.286	FA.....	139,965	362,500	09/29/2014.	02/12/2024.
459200	JR	3	International Bus Machs Corp Sr Nt.....	.....	.....	1 1 G FE.....	2,007,901	107.337	2,039,394	1,900,000	1,977,573	.....	.....(14,206)	.....	.....	.....3.300	2.439	JJ.....	26,822	62,700	10/29/2019.	01/27/2027.
459200	JX	0	International Bus Machs Corp Sr Nt.....	.....	.....	1 1 G FE.....	5,070,200	100.890	5,044,485	5,000,000	5,009,319	.....	.....(25,195)	.....	.....	.....2.850	2.333	MN.....	19,000	142,500	07/12/2019.	05/13/2022.
459200	JY	8	International Bus Machs Corp Sr Nt.....	.....	.....	1 G FE.....	6,591,360	104.511	6,793,222	6,500,000	6,546,337	.....	.....(18,761)	.....	.....	.....3.000	2.687	MN.....	24,917	195,000	07/12/2019.	05/15/2024.
459200	JZ	5	International Bus Machs Corp Sr Nt.....	.....	.....	1 1 G FE.....	25,950,682	107.060	26,657,915	24,900,000	25,608,068	.....	.....(151,228)	.....	.....	.....3.300	2.607	MN.....	104,995	821,700	10/29/2019.	05/15/2026.
459200	KA	8	International Bus Machs Corp Sr Nt.....	.....	.....	1 1 G FE.....	14,456,448	108.779	14,576,386	13,400,000	14,252,043	.....	.....(103,869)	.....	.....	.....3.500	2.548	MN.....	59,928	469,000	01/16/2020.	05/15/2029.

SCHEDULE D - PART 1

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

E10.28

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22
						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code	n	Bond CHAR																		
459200	KL	4			1	1.G FE.....	35,278,024	...98.152	33,187,967	33,813,000	35,244,336			(33,135)			2.950	2.732	MN.....	127,456	997,484	01/06/2021.	05/15/2050.
459506	AE	1			1	2.B FE.....	4,024,576	...117.646	4,705,840	4,000,000	4,022,528			(495)			4.375	4.338	JD.....	14,583	175,000	05/15/2017.	06/01/2047.
460599	AE	3			1	3.C FE.....	222,438	...106.084	222,776	210,000	220,758			(1,679)			5.250	3.856	JJ.....	5,084	5,513	04/22/2021.	01/15/2029.
460599	AF	0			1	3.C FE.....	5,035,838	...102.808	5,140,400	5,000,000	5,029,525			(6,312)			4.125	3.931	AO.....	43,542	114,583	03/16/2021.	04/15/2026.
461070	AP	9			1	2.A FE.....	31,420,620	...111.351	35,075,628	31,500,000	31,443,095			7,196			4.100	4.131	MS.....	340,813	1,291,500	09/19/2018.	09/26/2028.
46188B	AA	0			1	2.C FE.....	16,457,137	...94.143	16,058,896	17,058,000	16,470,070			12,933			2.000	2.402	FA.....	137,412		10/20/2021.	08/15/2031.
46188B	AC	6			1	2.C FE.....	20,460,845	...98.261	20,143,464	20,500,000	20,460,898			53			2.700	2.718	JJ.....	86,100		11/01/2021.	01/15/2034.
465685	AJ	4			1	2.B FE.....	5,177,550	...104.894	5,244,700	5,000,000	5,052,090			(20,097)			3.650	3.205	JD.....	8,111	182,500	02/24/2015.	06/15/2024.
465685	AM	7			1	2.B FE.....	1,046,580	...101.536	1,015,358	1,000,000	1,016,768			(21,205)			2.700	0.561	MN.....	3,450	27,000	08/03/2020.	11/15/2022.
465685	AP	0			1	2.B FE.....	19,987,117	...106.141	21,228,140	20,000,000	19,991,788			1,246			3.350	3.358	MN.....	85,611	670,000	06/22/2018.	11/15/2027.
46625H	HF	0				1.F FE.....	4,546,950	...145.843	7,292,145	5,000,000	4,647,496			11,096			6.400	7.137	MN.....	40,889	320,000	07/17/2008.	05/15/2038.
46625H	JM	3				1.G FE.....	7,701,530	...139.535	9,767,422	7,000,000	7,602,157			(15,254)			5.625	4.971	FA.....	147,656	393,750	04/24/2014.	08/16/2043.
46625H	MN	7				1.F FE.....	14,943,600	...108.169	16,225,335	15,000,000	14,977,421			5,837			3.900	3.946	JJ.....	269,750	585,000	07/14/2015.	07/15/2025.
46625H	NJ	5				1.G FE.....	12,957,542	...112.041	14,565,382	13,000,000	12,977,062			3,452			4.250	4.285	AO.....	138,125	552,500	09/24/2015.	10/01/2027.
46647P	AF	3			2	1.F FE.....	30,000,000	...107.640	32,292,060	30,000,000	30,000,000						3.540	3.540	MN.....	177,000	1,062,000	04/18/2017.	05/01/2028.
46647P	AL	0			1	1.F FE.....	23,000,000	...117.377	26,996,802	23,000,000	23,000,000						3.964	3.964	MN.....	116,498	911,720	11/03/2017.	11/15/2048.
46647P	AM	8			1	1.F FE.....	15,209,788	...107.298	16,201,938	15,100,000	15,183,288			(12,449)			3.509	3.406	JJ.....	232,549	529,859	10/29/2019.	01/23/2029.
46647P	AN	6			1	1.F FE.....	28,000,000	...116.391	32,589,452	28,000,000	28,000,000						3.897	3.897	JJ.....	478,898	1,091,160	01/16/2018.	01/23/2049.
46647P	AV	8			1	1.F FE.....	11,000,000	...111.754	12,292,951	11,000,000	11,000,000						4.203	4.203	JJ.....	202,912	462,330	07/16/2018.	07/23/2029.
46647P	BL	9			2	1.F FE.....	603,624	...101.282	607,692	600,000	603,364			(260)			2.522	2.447	AO.....	2,900	15,132	04/08/2021.	04/22/2031.
46659*	AA	5				2.B.....	20,000,000	...103.463	20,692,580	20,000,000	20,000,000						3.310	3.310	MN.....	110,333	662,000	11/01/2017.	11/01/2024.
476556	DC	6			1	2.B FE.....	15,206,875	...108.464	15,727,266	14,500,000	14,936,817			(106,036)			4.300	3.446	JJ.....	287,503	623,500	05/15/2019.	01/15/2026.
476556	DD	4			1	2.B FE.....	1,256,548	...101.868	1,283,533	1,260,000	1,256,676			129			2.750	2.780	MS.....	11,550	7,796	06/08/2021.	03/01/2032.
478111	AC	1				1.D FE.....	5,000,000	...119.970	5,998,520	5,000,000	5,000,000						3.837	3.837	MN.....	24,514	191,850	11/04/2016.	05/15/2046.
478160	CE	2			2	1.A FE.....	20,978,370	...107.047	22,479,954	21,000,000	20,988,031			2,113			2.950	2.962	MS.....	203,058	619,500	02/28/2017.	03/03/2027.
478160	CG	7			1	1.A FE.....	8,979,030	...119.421	10,747,926	9,000,000	8,981,040			446			3.750	3.763	MS.....	110,625	337,500	02/28/2017.	03/03/2047.
478160	CK	8			1	1.A FE.....	3,995,240	...106.762	4,270,468	4,000,000	3,997,137			428			2.900	2.913	JJ.....	53,489	116,000	11/08/2017.	01/15/2028.
478160	CM	4			1	1.A FE.....	14,943,450	...115.315	17,297,280	15,000,000	14,949,175			1,177			3.500	3.520	JJ.....	242,083	525,000	11/08/2017.	01/15/2048.
478165	AH	6			1	1.G FE.....	19,643,708	...133.867	25,778,826	19,257,000	19,604,115			(7,380)			4.750	4.627	AO.....	193,105	914,708	11/18/2015.	10/15/2046.
478375	AJ	7				2.B FE.....	2,309,480	...119.373	2,387,464	2,000,000	2,270,756			(8,632)			5.700	4.627	MS.....	38,000	114,000	02/02/2017.	03/01/2041.
478375	AL	2			1	2.B FE.....	35,913,615	...122.394	44,673,956	36,500,000	35,954,379			13,116			4.625	4.733	JJ.....	839,373	1,688,125	08/01/2018.	07/02/2044.
478375	AU	2			2	2.B FE.....	10,534,830	...122.010	12,811,071	10,500,000	10,531,821			(698)			4.500	4.480	FA.....	178,500	472,500	02/03/2017.	02/15/2047.
48250N	AC	9			1	3.B FE.....	1,242,053	...104.065	1,261,263	1,212,000	1,232,372			(5,439)			4.750	4.216	JD.....	4,798	57,570	03/06/2020.	06/01/2027.
48305Q	AC	7			2	1.D FE.....	14,945,250	...106.629	15,994,320	15,000,000	14,968,642			5,315			3.150	3.193	MN.....	78,750	472,500	04/25/2017.	05/01/2027.
48305Q	AD	5			1	1.D FE.....	19,810,200	...124.080	24,815,940	20,000,000	19,826,522			3,782			4.150	4.206	MN.....	138,333	830,000	04/25/2017.	05/01/2047.
485134	BP	4			1	1.F FE.....	32,384,300	...107.238	34,852,480	32,500,000	32,453,073			11,899			3.650	3.693	FA.....	448,139	1,186,250	08/13/2015.	08/15/2025.
485134	BQ	2			1	1.F FE.....	11,624,370	...119.575	14,348,988	12,000,000	11,649,797			7,365			4.200	4.392	JD.....	22,400	504,000	05/22/2018.	06/15/2047.
485134	BR	0			1	1.F FE.....	9,491,735	...120.204	11,419,418	9,500,000	9,492,469			155			4.200	4.205	MS.....	117,483	399,000	02/26/2018.	03/15/2048.
485170	AQ	7			1	2.B FE.....	28,719,195	...116.593	36,268,585	31,107,000	28,989,630			54,906			4.300	4.811	MN.....	170,916	1,337,601	07/26/2016.	05/15/2043.
485260	BM	4			1	1.F FE.....	19,949,400	...119.593	23,918,500	20,000,000	19,957,027			1,110			4.300	4.315	JJ.....	396,556	860,000	06/25/2014.	07/15/2044.

SCHEDULE D - PART 1

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

E10.29

1		2			3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description				Code	n	Bond CHAR	Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
491386	E*	5	Kentucky Power Company Sr Nt Ser G.....					2.A	14,000,000	103.254	14,455,546	14,000,000	14,000,000						3.350	3.350	MS	142,003	469,000	09/12/2017	09/12/2027					
491674	BK	2	Kentucky Utilities Co 1st Mtg Bd.....				1	1.F FE	12,494,625	105.301	13,162,675	12,500,000	12,497,791		545				3.300	3.305	AO	103,125	412,500	09/21/2015	10/01/2025					
49271V	AG	5	Keurig Dr Pepper Inc Sr Nt.....				1	2.B FE	2,622,057	104.223	2,497,181	2,396,000	2,504,954		(82,336)				4.057	0.579	MN	9,721	97,206	10/14/2020	05/25/2023					
49326E	EG	4	KeyCorp Sr MTN.....					2.A FE	44,923,050	112.124	50,455,575	45,000,000	44,947,753		7,094				4.100	4.121	AO	312,625	1,845,000	04/23/2018	04/30/2028					
49327V	2B	9	Key Bank NA Sub Bk Nt.....				2	2.A FE	20,677,375	110.226	22,871,957	20,750,000	20,695,367		6,365				3.900	3.942	AO	175,338	809,250	03/06/2019	04/13/2029					
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....				1	2.A FE	9,921,102	102.264	10,124,136	9,900,000	9,910,447		(2,096)				2.742	2.718	FA	102,551	271,458	08/03/2016	08/15/2026					
49427R	B#	8	Kilroy Realty L.P. Sr Nt Ser B.....					2.B	20,552,800	109.712	21,942,480	20,000,000	20,381,038		(71,862)				4.350	3.907	AO	176,417	870,000	07/18/2019	10/18/2026					
49427R	B@	0	Kilroy Realty L.P. Sr Nt.....					2.B	7,102,360	109.250	7,647,500	7,000,000	7,069,294		(13,834)				4.300	4.056	AO	61,036	301,000	07/18/2019	07/18/2026					
494368	BU	6	Kimberly-Clark Corp Sr Nt.....				1	1.F FE	8,176,240	105.765	8,461,224	8,000,000	8,080,421		(18,548)				2.750	2.490	FA	83,111	220,000	01/10/2017	02/15/2026					
494368	BV	4	Kimberly-Clark Corp Sr Nt.....				1	1.F FE	10,862,493	109.701	11,957,409	10,900,000	10,866,952		868				3.200	3.218	JJ	146,302	348,800	09/08/2016	07/30/2046					
494368	BY	8	Kimberly-Clark Corp Sr Nt.....				1	1.F FE	11,981,280	113.298	13,595,748	12,000,000	11,986,463		1,694				3.950	3.969	MN	79,000	474,000	10/24/2018	11/01/2028					
49446R	AP	4	Kimco Realty Corp Sr Nt.....				1	2.A FE	16,322,445	104.179	18,231,308	17,500,000	16,871,962		119,189				2.800	3.630	AO	122,500	490,000	01/24/2017	10/01/2026					
49446R	AQ	2	Kimco Realty Corp Sr Nt.....				2	2.A FE	14,881,950	114.153	17,122,995	15,000,000	14,893,679		2,393				4.125	4.171	JD	51,563	618,750	11/01/2016	12/01/2046					
49446R	AR	0	Kimco Realty Corp Sr Nt.....				2	2.A FE	4,974,450	102.768	5,138,415	5,000,000	4,991,863		3,602				2.700	2.778	MS	45,000	135,000	11/01/2016	03/01/2024					
49446R	AV	1	Kimco Realty Corp Sr Nt.....				1	2.A FE	2,259,359	107.486	2,472,183	2,300,000	2,261,161		779				3.700	3.799	AO	21,275	85,100	11/14/2019	10/01/2049					
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....				1	2.B FE	12,813,700	138.787	15,266,570	11,000,000	12,659,130		(68,561)				6.950	5.479	JJ	352,519	764,500	10/29/2019	01/15/2038					
494550	BQ	8	Kinder Morgan Energy - LP Sr Nt.....				1	2.B FE	4,986,500	103.430	5,171,485	5,000,000	4,997,523		1,422				3.500	3.531	MS	58,333	175,000	02/21/2013	09/01/2023					
49456B	AG	6	Kinder Morgan Inc Sr Nt.....				1	2.B FE	3,926,667	120.715	3,850,812	3,190,000	3,885,786		(40,881)				5.300	3.162	JD	14,089	169,070	02/03/2021	12/01/2034					
49456B	AH	4	Kinder Morgan Inc Sr Nt.....				1	2.B FE	36,205,304	127.036	43,700,487	34,400,000	36,166,056		(28,140)				5.550	5.150	JD	159,100	1,770,450	06/17/2021	06/01/2045					
49456B	AJ	0	Kinder Morgan Inc Sr Nt.....				1	2.B FE	6,000,800	120.019	6,000,970	5,000,000	5,987,620		(13,180)				5.050	3.793	FA	95,389	126,250	06/15/2021	02/15/2046					
49456B	AP	6	Kinder Morgan Inc Sr Nt.....				1	2.B FE	14,245,946	111.379	15,927,154	14,300,000	14,264,000		4,994				4.300	4.347	MS	204,967	614,900	02/22/2018	03/01/2028					
49456B	AQ	4	Kinder Morgan Inc Sr Nt.....				1	2.B FE	14,165,915	124.152	16,760,547	13,500,000	14,138,937		(13,417)				5.200	4.867	MS	234,000	702,000	11/14/2019	03/01/2048					
49456B	AR	2	Kinder Morgan Inc Sr Nt.....	LS			1	2.B FE	8,606,547	95.520	8,422,910	8,818,000	8,623,808		17,261				2.000	2.269	FA	66,625	181,259	02/03/2021	02/15/2031					
49803X	AA	1	Kite Realty Group LP Sr Nt.....				1	2.C FE	7,967,920	106.618	8,529,408	8,000,000	7,983,214		3,148				4.000	4.049	AO	80,000	320,000	09/15/2016	10/01/2026					
50076Q	AN	6	Kraft Foods Group Inc Sr Nt.....					3.A FE	14,227,816	141.801	16,448,916	11,600,000	13,755,866		(72,493)				6.500	4.935	FA	297,411	754,000	06/09/2014	02/09/2040					
50076Q	AZ	9	Kraft Foods Inc Sr Nt.....					3.A FE	3,612,064	101.178	3,753,715	3,710,000	3,704,390		12,695				3.500	3.858	JD	9,017	129,850	09/04/2013	06/06/2022					
50077L	AM	8	Kraft Heinz Foods Co Sr Nt.....				1	3.A FE	5,306,926	126.932	6,346,620	5,000,000	5,276,883		(6,241)				5.200	4.805	JJ	119,889	260,000	08/19/2016	07/15/2045					
50077L	AT	3	Kraft Heinz Foods Co Sr Nt.....				1	3.A FE	4,439,275	114.689	4,702,257	4,100,000	4,367,148		(33,993)				4.625	3.543	JJ	79,537	189,625	10/29/2019	01/30/2029					
50077L	AZ	9	Kraft Heinz Foods Co Sr Nt.....				1	3.A FE	5,770,100	125.246	7,139,016	5,700,000	5,769,336		(765)				4.875	4.795	AO	69,469	277,875	01/21/2021	10/01/2049					
501044	DG	3	Kroger Co Sr Nt.....				2	2.A FE	31,841,209	121.859	38,873,085	31,900,000	31,849,369		977				4.450	4.460	FA	591,479	1,419,550	10/29/2019	02/01/2047					
501044	DM	0	Kroger Co Sr Nt.....	LS			1	2.B FE	3,521,610	139.900	4,197,006	3,000,000	3,500,854		(9,914)				5.400	4.335	JJ	74,700	162,000	10/29/2019	01/15/2049					
50177@	AA	8	LBC Tank Terminals LLC Sr Nt Ser A.....					2.B PL	3,740,000	99.608	3,725,339	3,740,000	3,740,000						3.160	3.160	MS	21,667	78,166	10/27/2021	04/27/2030					
50177@	AB	6	LBC Tank Terminals LLC Sr Nt Ser B.....					2.B PL	4,520,000	99.358	4,490,982	4,520,000	4,520,000						3.160	3.160	MS	26,186	94,468	10/27/2021	04/27/2031					
50177@	AD	2	LBC Tank Terminals LLC Sr Nt Ser C.....					2.B PL	4,640,000	98.233	4,558,011	4,640,000	4,640,000						3.140	3.140	AO	26,711	96,976	10/27/2021	10/27/2032					
502431	AF	6	L3Harris Tech Inc Sr Nt.....				1	2.B FE	6,981,170	103.656	7,255,913	7,000,000	6,984,723		1,683				2.900	2.931	JD	9,022	203,000	11/13/2019	12/15/2029					
502431	AM	1	L3Harris Tech Inc Sr Nt.....				1	2.B FE	8,662,601	112.406	8,767,699	7,800,000	8,496,348		(101,316)				4.400	2.822	JD	15,253	343,200	05/05/2020	06/15/2028					
50540R	AU	6	Laboratory Corp of America Sr Nt.....				2	2.B FE	20,998,450	108.362	22,755,957	21,000,000	20,998,868		64				3.600	3.601	MS	252,000	756,000	08/17/2017	09/01/2027					
50540R	AW	2	Laboratory Corp of America Sr Nt.....				1	2.B FE	15,210,503	104.175	15,886,718	15,250,000	15,217,897		3,547				2.950	2.980	JD	37,490	449,875	11/18/2019	12/01/2029					
513075	BZ	3	Lamar Media Corp Sr Nt.....				1	3.C FE	5,429,333	97.429	5,280,641	5,420,000	5,429,031		(302)				3.625	3.598	AO	41,478	98,238	09/08/2021	01/15/2031					
513272	AD	6	Lamb Weston HLD Sr Unsecured Nt.....				1	3.C FE	9,996,138	102.727	10,272,710	10,000,000	9,996,138		1				4.125	4.130	JJ	60,729		10/20/2021	01/31/2030					

SCHEDULE D - PART 1

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

E10.30

1		2					3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description					Code	n	Bond CHAR	Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date						
51805@	AA	6	Lasalle Property Fund LP Sr Nt.....	.....	.....	2.B	.....	.....	.....	15,000,000	104.372	15,655,845	15,000,000	15,000,000	.....	.....	.....	.....	.....	3.140	3.140	FA.....	180,550	471,000	02/13/2020.	02/13/2027.						
524660	BA	4	Leggett & Platt Inc Sr Nt.....	.....	.....	1	2.B FE	.....	.....	9,970,500	100.839	10,083,880	10,000,000	9,970,559	.....	59	.....	.....	.....	3.500	3.516	MN.....	40,833	.....	11/16/2021.	11/15/2051.						
527298	BS	1	Level 3 Financing Inc Sr Nt.....	.....	.....	1	3.B FE	.....	.....	5,031,975	95.757	4,854,860	5,070,000	5,036,115	.....	4,140	.....	.....	.....	3.625	3.734	JD.....	8,168	183,788	01/11/2021.	01/15/2029.						
527298	BT	9	Level 3 Financing Inc Sr Nt.....	LS.....	.....	1	3.B FE	.....	.....	9,259,038	95.750	8,847,328	9,240,000	9,255,678	.....	(3,360)	.....	.....	.....	3.750	3.704	JJ.....	159,775	175,175	01/15/2021.	07/15/2029.						
529043	AE	1	Lexington Realty Trust Sr Nt.....	.....	.....	1	2.B FE	.....	.....	47,365,786	99.711	47,094,691	47,231,000	47,359,380	.....	(6,406)	.....	.....	.....	2.700	2.664	MS.....	375,486	576,993	10/26/2021.	09/15/2030.						
53154*	AM	5	Liberty Utilities Finance Sr Nt Ser E-4.....	.....	.....	1	2.A	.....	.....	6,000,000	108.157	6,489,438	6,000,000	6,000,000	.....	.....	.....	.....	.....	3.940	3.940	AO.....	40,057	236,400	03/24/2017.	04/30/2027.						
53227J	AC	8	Life Storage LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	8,478,064	98.431	8,418,786	8,553,000	8,482,358	.....	4,294	.....	.....	.....	2.200	2.304	AO.....	39,724	105,193	07/14/2021.	10/15/2030.						
53227J	AD	6	Life Storage LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	5,001,581	98.495	4,967,108	5,043,000	5,002,445	.....	864	.....	.....	.....	2.400	2.493	AO.....	28,241	.....	09/28/2021.	10/15/2031.						
532457	BT	4	Eli Lilly & Co Sr Nt.....	.....	.....	1	1.F FE	.....	.....	1,018,360	123.364	1,233,635	1,000,000	1,017,429	.....	(369)	.....	.....	.....	3.950	3.845	MS.....	11,631	39,500	03/25/2019.	03/15/2049.						
532457	BV	9	Eli Lilly & Co Sr Nt.....	.....	.....	1	1.F FE	.....	.....	21,199,987	109.826	23,283,133	21,200,000	21,200,194	.....	(266)	.....	.....	.....	3.375	3.374	MS.....	210,675	715,500	04/04/2019.	03/15/2029.						
53359#	AE	2	Lincoln Electric Sr Nt.....	.....	.....	2	2.A	.....	.....	10,000,000	103.633	10,363,280	10,000,000	10,000,000	.....	.....	.....	.....	.....	2.750	2.750	AO.....	54,236	275,000	10/20/2016.	10/20/2028.						
53621@	AE	6	Lion Industrial Properties LP Sr Gtd Nt.....	.....	.....	1	2.A	.....	.....	17,000,000	107.777	18,322,141	17,000,000	17,000,000	.....	.....	.....	.....	.....	3.990	3.990	MS.....	171,459	678,300	03/31/2016.	03/31/2026.						
53621@	AG	1	Lion Industrial Properties LP Gtd Sr Nt.....	.....	.....	2	2.A	.....	.....	9,842,800	108.783	10,878,290	10,000,000	9,903,935	.....	18,204	.....	.....	.....	4.140	4.370	MS.....	138,000	414,000	06/28/2018.	09/01/2026.						
53621@	AH	9	Lion Industrial Properties LP Gtd Sr Nt.....	.....	.....	1	2.A	.....	.....	4,250,000	107.741	4,578,971	4,250,000	4,250,000	.....	.....	.....	.....	.....	4.100	4.100	FA.....	65,828	174,250	02/15/2017.	02/15/2027.						
53621@	AJ	5	Lion Industrial Properties LP Gtd Sr Nt.....	.....	.....	2	2.A	.....	.....	5,750,000	109.154	6,276,349	5,750,000	5,750,000	.....	.....	.....	.....	.....	4.100	4.100	AO.....	48,460	235,750	04/17/2017.	04/17/2027.						
539830	BD	0	Lockheed Martin Corp Sr Nt.....	.....	.....	1	1.G FE	.....	.....	9,892,000	114.859	11,485,850	10,000,000	9,907,167	.....	2,445	.....	.....	.....	3.800	3.861	MS.....	126,667	380,000	02/12/2015.	03/01/2045.						
539830	BH	1	Lockheed Martin Corp Sr Nt.....	.....	.....	1	1.G FE	.....	.....	59,658,195	108.414	64,506,449	59,500,000	59,525,554	.....	(7,139)	.....	.....	.....	3.550	3.537	JJ.....	973,982	2,112,250	11/20/2018.	01/15/2026.						
539830	BL	2	Lockheed Martin Corp Sr Nt.....	.....	.....	1	1.G FE	.....	.....	17,530,799	130.117	23,030,674	17,700,000	17,548,209	.....	3,242	.....	.....	.....	4.700	4.760	MN.....	106,298	831,900	11/16/2015.	05/15/2046.						
539830	BN	8	Lockheed Martin Corp Sr Nt.....	.....	.....	1	1.G FE	.....	.....	15,564,455	123.876	21,058,988	17,000,000	15,625,261	.....	20,169	.....	.....	.....	4.090	4.583	MS.....	204,727	695,300	11/20/2018.	09/15/2052.						
54336#	AA	6	Longwood Energy Partners LLC Sec Nt.....	.....	.....	2	2.C PL	.....	.....	30,000,000	112.014	33,604,261	30,000,000	30,000,000	.....	.....	.....	.....	.....	4.490	4.490	JD.....	3,742	1,347,000	03/29/2018.	06/30/2051.						
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....	.....	.....	1	1.F FE	.....	.....	16,989,290	105.824	17,989,995	17,000,000	16,995,200	.....	1,184	.....	.....	.....	3.300	3.308	AO.....	140,250	561,000	02/12/2018.	10/01/2025.						
546676	AX	5	Louisville Gas & Elec Co 1st Mtg Bd.....	.....	.....	1	1.F FE	.....	.....	7,773,150	118.368	8,877,630	7,500,000	7,748,793	.....	(6,432)	.....	.....	.....	4.375	4.149	AO.....	82,031	328,125	12/12/2017.	10/01/2045.						
548661	DP	9	Lowes Cos Inc Sr Nt.....	.....	.....	2	2.A FE	.....	.....	20,971,460	106.772	22,422,204	21,000,000	20,983,718	.....	2,756	.....	.....	.....	3.100	3.116	MN.....	104,883	651,000	10/04/2017.	05/03/2027.						
548661	DQ	7	Lowes Cos Inc Sr Nt.....	.....	.....	2	2.A FE	.....	.....	15,530,866	115.853	16,566,908	14,300,000	15,509,896	.....	(9,149)	.....	.....	.....	4.050	3.529	MN.....	93,308	437,400	10/25/2021.	05/03/2047.						
548661	DR	5	Lowes Cos Inc Sr Nt.....	.....	.....	1	2.A FE	.....	.....	12,960,495	109.731	13,167,768	12,000,000	12,765,241	.....	(98,109)	.....	.....	.....	3.650	2.647	AO.....	104,633	438,000	01/23/2020.	04/05/2029.						
548661	DS	3	Lowes Cos Inc Sr Nt.....	.....	.....	1	2.A FE	.....	.....	17,692,568	125.975	18,644,300	14,800,000	17,574,924	.....	(62,145)	.....	.....	.....	4.550	3.469	AO.....	160,868	673,400	01/23/2020.	04/05/2049.						
55303X	AF	2	MGM Growth/MGM Finance Sr Nt.....	.....	.....	1	3.C FE	.....	.....	1,047,500	108.301	1,083,005	1,000,000	1,043,055	.....	(4,445)	.....	.....	.....	4.500	3.668	JJ.....	20,750	22,500	04/22/2021.	01/15/2028.						
55336V	AA	8	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	732,277	106.624	746,368	700,000	719,048	.....	(6,251)	.....	.....	.....	4.000	3.005	FA.....	10,578	28,000	10/29/2019.	02/15/2025.						
55336V	AG	5	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	11,646,496	108.686	11,846,752	10,900,000	11,243,959	.....	(121,078)	.....	.....	.....	4.875	3.621	JD.....	44,281	531,375	10/29/2019.	12/01/2024.						
55336V	AJ	9	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	13,131,800	109.446	13,680,738	12,500,000	12,773,821	.....	(79,245)	.....	.....	.....	4.875	4.131	JD.....	50,781	609,375	03/10/2017.	06/01/2025.						
55336V	AK	6	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	28,966,140	109.411	31,729,074	29,000,000	28,983,213	.....	2,490	.....	.....	.....	4.125	4.136	MS.....	398,750	1,196,250	02/06/2018.	03/01/2027.						
55336V	AN	0	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	10,932,491	116.753	12,726,023	10,900,000	10,933,467	.....	(739)	.....	.....	.....	4.700	4.679	AO.....	108,152	512,300	10/29/2019.	04/15/2048.						
55336V	AR	1	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	20,718,130	108.795	22,846,950	21,000,000	20,810,876	.....	26,025	.....	.....	.....	4.000	4.166	MS.....	247,333	840,000	04/30/2018.	03/15/2028.						
55336V	AT	7	MPLX LP Sr Nt.....	.....	.....	1	2.B FE	.....	.....	3,415,170	128.222	3,846,660	3,000,000	3,399,544	.....	(7,510)	.....	.....	.....	5.500	4.625	FA.....	62,333	165,000	10/29/2019.	02/15/2049.						
55354G	AM	2	MSCI Inc Sr Nt.....	.....	.....	1	3.A FE	.....	.....	1,720,000	104.044	1,789,562	1,720,000	1,720,000	.....	.....	.....	.....	.....	3.625	3.625	MN.....	10,392	28,923	04/30/2021.	11/01/2031.						
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt.....	.....	.....	2	2.B PL	.....	.....	13,202,486	100.136	13,220,490	13,202,486	13,202,486	.....	.....	.....	.....	.....	2.900	2.910	MJSD.....	1,064	382,872	07/21/2020.	05/31/2039.						
559080	AF	3	Magellan Midstream Partn Sr Nt.....	.....	.....	1	2.A FE	.....	.....	1,805,540	105.431	2,108,618	2,000,000	1,821,512	.....	4,822	.....	.....	.....	4.200	4.886	JD.....	7,000	84,000	06/29/2018.	12/01/2042.						
559080	AG	1	Magellan Midstream Partn Sr Nt.....	.....	.....	1	2.A FE	.....	.....	14,328,249	121.309	16,498,051	13,600,000	14,254,464	.....	(16,787)	.....	.....	.....	5.150	4.792	AO.....	147,862	700,400	04/04/2017.	10/15/2043.						
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....	.....	2	2.A FE	.....	.....	10,849,590	111.765	11,176,500	10,000,000	10,431,355	.....	(100,315)	.....	.....	.....	5.000	3.804	MS.....	166,667	500,000	03/06/2018.	03/01/2026.						

SCHEDULE D - PART 1

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

E10.31

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
559080	AP	1	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	15,051,937	...106.583	16,051,340	15,060,000	15,052,467	.....	.....141	.....	.....	.....3.950	3.953	MS.....	198,290	594,870	08/08/2019.	03/01/2050.
56081#	BP	4	Major League Baseball Tr Sr Sec Nt.....	.....	..	.....	1.F FE.....	7,000,000	...113.223	7,925,638	7,000,000	7,000,000	.....	.....	.....	.....	.....4.010	4.010	JD.....	16,374	280,700	06/11/2018.	12/10/2038.
56081#	CA	6	Major League Baseball Tr Sr Sec Nt Ser 4.....	.....	..	.....	1.F FE.....	8,000,000	...105.174	8,413,952	8,000,000	8,000,000	.....	.....	.....	.....	.....3.150	3.150	JD.....	14,700	252,000	06/10/2020.	12/10/2024.
56081#	CU	2	Major League Baseball Tr Sr Nt Ser 59.....	.....	..	.....	1.F FE.....	1,000,000	...100.523	1,005,230	1,000,000	1,000,000	.....	.....	.....	.....	.....2.490	2.490	JD.....	1,453	.....	12/10/2021.	12/10/2033.
565849	AB	2	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,059,763	...129.198	1,098,183	850,000	1,029,316	.....	.....(13,800)	.....	.....	.....6.800	4.232	MS.....	17,019	57,800	09/25/2019.	03/15/2032.
565849	AM	8	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2.C FE.....	7,970,280	...120.768	9,661,432	8,000,000	7,972,667	.....	.....536	.....	.....	.....5.200	5.225	JD.....	34,667	416,000	06/19/2017.	06/01/2045.
565849	AP	1	Marathon Oil Corp Sr Nt.....	LS.....	..	2	2.C FE.....	7,169,296	...109.751	7,353,330	6,700,000	7,043,700	.....	.....(58,458)	.....	.....	.....4.400	3.335	JJ.....	135,936	294,800	10/29/2019.	07/15/2027.
57169*	AV	9	Mars Inc Sr Nt Ser L.....	.....	..	.....	1.F.....	5,239,950	...102.486	5,124,315	5,000,000	5,141,827	.....	.....(80,799)	.....	.....	.....2.510	0.859	MS.....	32,769	125,500	10/15/2020.	09/27/2023.
57169*	AX	5	Mars Inc Sr Nt Ser N.....	.....	..	.....1	1.F.....	25,000,000	...104.330	26,082,500	25,000,000	25,000,000	.....	.....	.....	.....	.....2.720	2.720	MS.....	177,556	680,000	09/27/2016.	09/27/2026.
57169*	BF	3	Mars Inc Sr Nt Ser U-1.....	.....	..	.....1	1.F.....	25,000,000	...108.316	27,078,975	25,000,000	25,000,000	.....	.....	.....	.....	.....3.530	3.530	MS.....	225,528	882,500	03/29/2017.	03/29/2027.
57169*	BL	0	Mars Inc Sr Nt Ser X.....	.....	..	.....	1.F.....	10,000,000	...116.701	11,670,110	10,000,000	10,000,000	.....	.....	.....	.....	.....4.070	4.070	MS.....	104,011	407,000	03/29/2017.	03/29/2037.
573284	AW	6	Martin Marietta Materials Inc Sr Nt.....	.....	..	.....	2.B FE.....	24,394,622	...99.489	24,285,338	24,410,000	24,395,416	.....	.....794	.....	.....	.....2.400	2.407	JJ.....	291,293	.....	06/23/2021.	07/15/2031.
573284	AX	4	Martin Marietta Materials Inc Sr Nt.....	.....	..	.....	2.B FE.....	33,429,389	...101.534	34,217,093	33,700,000	33,432,363	.....	.....2,974	.....	.....	.....3.200	3.242	JJ.....	536,204	.....	06/23/2021.	07/15/2051.
57636Q	AG	9	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	7,192,050	...106.522	7,989,128	7,500,000	7,315,888	.....	.....33,984	.....	.....	.....2.950	3.501	MN.....	24,583	221,250	03/06/2018.	11/21/2026.
57636Q	AJ	3	Mastercard Inc Sr Nt.....	.....	..	.....2	1.E FE.....	2,992,980	...109.603	3,288,075	3,000,000	2,995,396	.....	.....659	.....	.....	.....3.500	3.528	FA.....	36,458	105,000	02/21/2018.	02/26/2028.
57636Q	AM	6	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	18,474,470	...107.033	19,801,161	18,500,000	18,480,382	.....	.....2,333	.....	.....	.....2.950	2.966	JD.....	45,479	545,750	05/28/2019.	06/01/2029.
57636Q	AP	9	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	19,212,655	...110.116	21,197,234	19,250,000	19,218,386	.....	.....3,281	.....	.....	.....3.350	3.373	MS.....	170,175	644,875	03/24/2020.	03/26/2030.
578454	AD	2	Mayo Clinic Ser 2016 Nt.....	.....	..	.....1	1.C FE.....	22,000,000	...127.355	28,018,056	22,000,000	22,000,000	.....	.....	.....	.....	.....4.128	4.128	MN.....	116,043	908,160	03/10/2016.	11/15/2052.
579780	AN	7	McCormick & Co Inc Sr Nt.....	.....	..	.....1	2.B FE.....	19,492,295	...108.168	21,092,838	19,500,000	19,495,065	.....	.....642	.....	.....	.....3.400	3.404	FA.....	250,467	663,000	08/11/2017.	08/15/2027.
579780	AP	2	McCormick & Co Inc Sr Nt.....	.....	..	.....2	2.B FE.....	11,109,670	...120.417	13,245,914	11,000,000	11,100,464	.....	.....(2,286)	.....	.....	.....4.200	4.141	FA.....	174,533	462,000	08/16/2017.	08/15/2047.
58013M	EU	4	McDonalds Corp Sr Nt MTN.....	.....	..	.....1	2.A FE.....	6,935,460	...106.318	7,442,281	7,000,000	6,967,285	.....	.....8,906	.....	.....	.....3.375	3.522	MN.....	22,969	236,250	04/10/2018.	05/26/2025.
58013M	FB	5	McDonalds Corp Sr Nt.....	.....	..	.....1	2.A FE.....	4,050,480	...108.323	4,332,908	4,000,000	4,034,140	.....	.....(6,274)	.....	.....	.....3.500	3.311	MS.....	46,667	140,000	04/17/2019.	03/01/2027.
58013M	FE	9	McDonalds Corp Sr Nt.....	.....	..	.....1	2.A FE.....	493,980	...102.971	473,667	460,000	475,523	.....	.....(13,274)	.....	.....	.....3.350	0.440	AO.....	3,853	15,410	08/07/2020.	04/01/2023.
58013M	FF	6	McDonalds Corp Sr Nt.....	.....	..	.....1	2.A FE.....	59,754,124	...110.009	66,005,280	60,000,000	59,834,557	.....	.....21,402	.....	.....	.....3.800	3.848	AO.....	570,000	2,280,000	04/18/2019.	04/01/2028.
58013M	FH	2	McDonalds Corp Sr MTN.....	.....	..	.....1	2.A FE.....	26,846,291	...123.560	25,700,459	20,800,000	26,695,658	.....	.....(145,141)	.....	.....	.....4.450	2.897	MS.....	308,533	925,600	01/21/2021.	09/01/2048.
58013M	FR	0	McDonalds Corp Sr MTN.....	.....	..	.....1	2.A FE.....	5,675,805	...121.769	5,479,587	4,500,000	5,647,537	.....	.....(26,696)	.....	.....	.....4.200	2.862	AO.....	47,250	189,000	12/08/2020.	04/01/2050.
581557	AM	7	McKesson Corp Deb.....	.....	..	.....1	2.B FE.....	12,112,100	...126.868	12,686,810	10,000,000	10,894,003	.....	.....(145,496)	.....	.....	.....7.650	5.630	MS.....	255,000	765,000	02/24/2011.	03/01/2027.
581557	AZ	8	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	6,992,020	...101.400	7,098,021	7,000,000	6,999,150	.....	.....869	.....	.....	.....2.700	2.713	JD.....	8,400	189,000	11/29/2012.	12/15/2022.
581557	BC	8	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	11,446,510	...124.591	13,704,955	11,000,000	11,384,039	.....	.....(9,772)	.....	.....	.....4.883	4.629	MS.....	158,155	537,130	08/21/2014.	03/15/2044.
581557	BE	4	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	10,206,700	...105.060	10,506,010	10,000,000	10,059,245	.....	.....(25,458)	.....	.....	.....3.796	3.514	MS.....	111,771	379,600	08/21/2015.	03/15/2024.
58155Q	AE	3	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	5,419,480	...137.936	7,586,464	5,500,000	5,434,072	.....	.....1,777	.....	.....	.....6.000	6.107	MS.....	110,000	330,000	02/23/2011.	03/01/2041.
58155Q	AG	8	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	512,849	...101.821	498,922	490,000	501,933	.....	.....(9,855)	.....	.....	.....2.850	0.809	MS.....	4,112	13,965	11/19/2020.	03/15/2023.
585055	AY	2	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	14,691,450	...119.926	17,988,945	15,000,000	14,746,764	.....	.....7,341	.....	.....	.....4.000	4.120	AO.....	150,000	600,000	03/19/2013.	04/01/2043.
585055	BS	4	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	9,711,349	...106.586	10,445,389	9,800,000	9,766,854	.....	.....9,601	.....	.....	.....3.500	3.613	MS.....	343,000	100,994	09/02/2015.	03/15/2025.
585055	BU	9	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	24,933,000	...131.511	32,877,825	25,000,000	24,941,248	.....	.....1,387	.....	.....	.....4.625	4.642	MS.....	340,451	1,156,250	09/02/2015.	03/15/2045.
58843*	AF	6	Merchants Automotive Group, In Sr Nt Se.....	.....	..	.....	2.C PL.....	5,000,000	...100.432	5,021,590	5,000,000	5,000,000	.....	.....	.....	.....	.....3.490	3.491	FA.....	68,831	57,220	04/22/2021.	04/22/2026.
58843*	AG	4	Merchants Automotive Group, In Sr Nt Ser.....	.....	..	.....	2.C PL.....	14,000,000	...100.432	14,060,452	14,000,000	14,000,000	.....	.....	.....	.....	.....3.490	3.491	FA.....	192,726	89,308	06/09/2021.	04/22/2026.
58933Y	AX	3	Merck & Co Inc Sr Nt.....	.....	..	.....1	1.E FE.....	10,230,000	...109.141	10,914,080	10,000,000	10,172,271	.....	.....(21,907)	.....	.....	.....3.400	3.122	MS.....	107,667	340,000	04/11/2019.	03/07/2029.
58933Y	BE	4	Merck & Co Inc Sr Nt.....	.....	..	.....1	1.E FE.....	15,712,246	...100.475	15,819,451	15,744,680	15,712,423	.....	.....177	.....	.....	.....2.150	2.173	JD.....	19,746	.....	12/07/2021.	12/10/2031.
59073@	AB	2	Mesquite Power Ser 17-A Sec Nt.....	.....	..	.....	2.B PL.....	15,000,000	...114.092	17,113,838	15,000,000	15,000,000	.....	.....	.....	.....	.....4.640	4.668	MJSD.....	1,933	696,000	11/22/2017.	12/31/2046.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
591894	CC	2			1	2.B FE.....	14,878,845	111.889	16,503,687	14,750,000	14,850,425		(13,298)			4.300	4.180	JJ.....	292,460	634,250	10/31/2019.	01/15/2029.
59217G	BY	4				1.D FE.....	54,042,150	107.944	57,210,373	53,000,000	53,563,206		(105,141)			3.450	3.214	JD.....	66,029	1,828,500	08/28/2018.	12/18/2026.
59217G	CK	3				1.D FE.....	17,473,600	106.395	18,619,178	17,500,000	17,492,601		504			3.000	3.005	MS.....	148,750	525,000	06/20/2019.	09/19/2027.
59217G	DC	0				1.D FE.....	24,478,930	107.038	26,224,359	24,500,000	24,483,694		1,919			3.050	3.060	JD.....	29,060	747,250	06/11/2019.	06/17/2029.
59447#	AG	8				1.F.....	20,000,000	108.291	21,658,240	20,000,000	20,000,000		3,900			3.900	3.900	AO.....	140,833	780,000	04/26/2016.	04/26/2046.
594918	BJ	2			1	1.A FE.....	9,997,400	106.642	10,664,160	10,000,000	9,998,906		264			3.125	3.128	MN.....	50,347	312,500	10/29/2015.	11/03/2025.
594918	BL	7			1	1.A FE.....	32,463,757	132.330	41,154,537	31,100,000	32,331,695		(30,906)			4.450	4.182	MN.....	222,970	1,383,950	08/08/2017.	11/03/2045.
594918	CA	0			1	1.A FE.....	3,989,240	129.943	5,197,736	4,000,000	3,990,211		215			4.250	4.266	FA.....	68,472	170,000	01/30/2017.	02/06/2047.
595112	BS	1			1	2.C FE.....	16,000,000	100.557	16,089,104	16,000,000	16,000,000					2.703	2.703	AO.....	72,080		10/18/2021.	04/15/2032.
595112	BU	6			1	2.C FE.....	10,000,000	102.256	10,225,620	10,000,000	10,000,000		3,477			3.477	3.477	MN.....	57,950		10/18/2021.	11/01/2051.
59523U	AU	1			1	2.A FE.....	3,899,155	98.870	3,910,297	3,955,000	3,899,607		452			2.875	2.946	MS.....	41,692		08/05/2021.	09/15/2051.
59524Q	AA	3				2.B FE.....	44,687,251	109.949	49,146,980	44,700,000	44,691,687		1,116			4.100	4.103	MN.....	234,178	1,832,700	06/08/2018.	05/15/2028.
595620	AP	0			1	1.E FE.....	10,485,510	122.555	12,868,275	10,500,000	10,487,362		292			4.250	4.258	MN.....	74,375	446,250	10/05/2015.	05/01/2046.
595620	AT	2			1	1.E FE.....	24,478,195	110.320	27,028,449	24,500,000	24,482,969		2,006			3.650	3.661	AO.....	188,786	894,250	01/07/2019.	04/15/2029.
595620	AU	9			1	1.E FE.....	496,950	123.929	619,646	500,000	497,109		54			4.250	4.286	JJ.....	9,799	21,250	01/07/2019.	07/15/2049.
59562V	AM	9			1	1.G FE.....	6,680,301	136.786	6,995,251	5,114,000	6,407,162		(67,276)			6.125	3.809	AO.....	78,308	313,233	09/07/2017.	04/01/2036.
59562V	AP	2			1	1.G FE.....	1,208,858	135.165	1,351,653	1,000,000	1,182,744		(8,239)			5.950	4.312	MN.....	7,603	59,500	08/30/2018.	05/15/2037.
607120	FL	1				1.F.....	14,355,010	104.771	15,039,873	14,355,010	14,355,010					3.180	3.193	FMAN.....	65,937	456,489	06/17/2019.	05/09/2039.
60871R	AD	2			1	2.C FE.....	9,356,050	120.933	10,883,925	9,000,000	9,299,897		(8,844)			5.000	4.740	MN.....	75,000	450,000	08/18/2014.	05/01/2042.
60871R	AG	5			1	2.C FE.....	14,837,560	104.741	15,711,090	15,000,000	14,913,654		16,942			3.000	3.135	JJ.....	207,500	450,000	11/15/2016.	07/15/2026.
609207	AM	7			1	2.B FE.....	57,577,760	114.430	66,369,574	58,000,000	57,712,092		38,778			4.125	4.215	MN.....	358,875	2,392,500	06/05/2018.	05/07/2028.
609207	AP	0			1	2.B FE.....	21,642,060	122.417	26,931,828	22,000,000	21,663,817		6,329			4.625	4.727	MN.....	152,625	1,017,500	05/03/2018.	05/07/2048.
615369	AE	5				2.A FE.....	4,946,540	135.674	6,105,330	4,500,000	4,915,334		(10,349)			5.250	4.589	JJ.....	108,937	236,250	10/17/2018.	07/15/2044.
615369	AM	7			1	2.A FE.....	52,309,968	107.441	57,802,989	53,800,000	52,788,607		145,976			3.250	3.597	JJ.....	806,253	1,748,500	10/17/2018.	01/15/2028.
615369	AP	0			1	2.A FE.....	26,325,735	113.165	29,988,699	26,500,000	26,369,529		15,427			4.250	4.331	FA.....	469,271	1,126,250	12/04/2018.	02/01/2029.
615369	AQ	8			1	2.A FE.....	17,699,040	133.098	23,957,694	18,000,000	17,713,429		4,970			4.875	4.983	JD.....	34,125	877,500	12/03/2018.	12/17/2048.
615394	AM	5			1	3.C FE.....	8,919,913	100.675	8,949,972	8,890,000	8,909,066		(7,143)			4.250	4.146	JD.....	16,792	377,825	02/23/2021.	12/15/2027.
617446	8G	7			1	1.G FE.....	4,484,640	113.813	4,552,524	4,000,000	4,382,260		(48,091)			4.431	2.923	JJ.....	77,789	177,240	10/29/2019.	01/23/2030.
617446	8Y	8			1	1.F FE.....	7,600,000	98.253	7,467,258	7,600,000	7,600,000					2.802	2.802	JJ.....	92,279	106,476	01/20/2021.	01/25/2052.
61744Y	AK	4			1	1.G FE.....	23,000,000	107.914	24,820,105	23,000,000	23,000,000					3.591	3.591	JJ.....	364,786	825,930	07/19/2017.	07/22/2028.
61744Y	AP	3			1	1.G FE.....	20,010,958	108.961	21,792,280	20,000,000	20,007,124		(1,028)			3.772	3.765	JJ.....	329,002	754,400	01/18/2018.	01/24/2029.
61746B	DZ	6			1	1.G FE.....	10,977,450	108.435	11,927,872	11,000,000	10,989,762		2,279			3.875	3.900	JJ.....	182,340	426,250	01/22/2016.	01/27/2026.
61747Y	DY	8			1	1.G FE.....	19,016,400	123.169	24,633,880	20,000,000	19,133,346		20,748			4.300	4.607	JJ.....	367,889	860,000	09/16/2015.	01/27/2045.
61747Y	EF	8			2	2.A FE.....	18,556,000	96.254	17,860,837	18,556,000	18,556,000					2.484	2.484	MS.....	134,438		09/13/2021.	09/16/2036.
61761J	ZN	2				2.A FE.....	5,978,400	110.041	6,602,484	6,000,000	5,989,180		1,797			3.950	3.988	AO.....	44,767	237,000	04/20/2015.	04/23/2027.
61773*	AA	5				1.G PL.....	23,480,046	105.260	24,715,098	23,480,046	23,480,046					3.320	3.333	MJSD.....	2,165	532,684	07/12/2021.	07/12/2051.
61945C	AD	5			1	2.C FE.....	2,308,940	124.031	2,480,620	2,000,000	2,268,911		(18,397)			5.450	3.969	MN.....	13,928	109,000	10/04/2019.	11/15/2033.
61945C	AE	3				2.C FE.....	17,569,865	133.400	20,352,899	15,257,000	17,454,117		(57,886)			5.625	4.574	MN.....	109,660	858,206	01/27/2020.	11/15/2043.
61945C	AG	8			1	2.C FE.....	4,842,636	110.287	5,073,197	4,600,000	4,781,883		(28,999)			4.050	3.275	MN.....	23,805	186,300	11/14/2019.	11/15/2027.
620076	AK	5				2.C FE.....	10,202,300	115.461	11,546,140	10,000,000	10,067,413		(15,906)			6.500	6.291	MS.....	216,667	650,000	05/06/2010.	09/01/2025.

SCHEDULE D - PART 1

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

E10.33

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
620076	BL	2	Motorola Solutions Inc Sr Nt.....	.....	..	.....1	2.C FE.....	549,545	.....	.....113.098	565,491	500,000	538,457	.....	.....(5,846)	.....	.....	.....4.600	3.160	FA.....	8,178	23,000	01/24/2020.	02/23/2028.
620076	BN	8	Motorola Solutions Inc Sr Nt.....	.....	..	.....1	2.C FE.....	11,960,688	.....	.....114.338	12,234,145	10,700,000	11,721,835	.....	.....(125,944)	.....	.....	.....4.600	3.100	MN.....	51,954	492,200	01/27/2020.	05/23/2029.
623115	AC	6	Mt Sinai Hospital Sec Nt Ser 2017.....	.....	..	.....1	1.G FE.....	3,500,000	.....	.....107.326	3,756,396	3,500,000	3,500,000	.....	.....	.....	.....	.....3.831	3.831	JJ.....	67,043	134,085	12/14/2017.	07/01/2035.
623115	AD	4	Mt Sinai Hospital Sec Nt Ser 2017.....	.....	..	.....1	1.G FE.....	16,331,168	.....	.....115.130	18,875,498	16,395,000	16,337,552	.....	.....1,716	.....	.....	.....3.981	4.006	JJ.....	326,342	652,685	02/05/2018.	07/01/2048.
626717	AG	7	Murphy Oil Corp Sr Nt.....	.....	..	.....1	3.C FE.....	12,692,460	.....	.....100.137	13,017,823	13,000,000	12,731,823	.....	.....5,858	.....	.....	.....6.375	6.558	JD.....	69,063	828,750	04/17/2014.	12/01/2042.
628530	BC	0	Mylan Inc Sr Nt.....	.....	..	.....1	2.C FE.....	9,938,200	.....	.....124.254	12,425,440	10,000,000	9,946,593	.....	.....1,245	.....	.....	.....5.400	5.442	MN.....	48,000	540,000	11/19/2013.	11/29/2043.
62886H	AP	6	NCL Corporation Ltd Sr Nt.....	.....	..	.....1	5.A FE.....	5,500,000	.....	.....94.678	5,207,263	5,500,000	5,500,000	.....	.....	.....	.....	.....3.625	3.625	JD.....	8,861	199,375	12/02/2019.	12/15/2024.
62912X	AF	1	NGPL Pipeco LLC Sr Nt.....	.....	..	.....2	2.C FE.....	37,278,693	.....	.....111.291	40,111,574	36,042,000	36,821,091	.....	.....(133,742)	.....	.....	.....4.875	4.397	FA.....	663,774	1,757,048	11/14/2019.	08/15/2027.
62927#	AN	6	NFL Ventures LP Nt.....	.....	..	.....	1.E FE.....	13,869,250	.....	.....112.269	15,570,813	13,869,250	13,869,250	.....	.....	.....	.....	.....4.010	4.010	AO.....	117,411	556,157	10/15/2018.	04/15/2035.
62927@	AE	8	NHL US Funding LP Term Nt Ser 5.....	.....	..	.....	2.B PL.....	21,712,707	.....	.....112.053	24,329,740	21,712,707	21,712,707	.....	.....	.....	.....	.....4.220	4.242	MJSD.....	48,359	916,276	07/12/2018.	07/12/2030.
62927@	AG	3	NHL US Funding LP Sr Nt Ser 7.....	.....	..	.....	2.B PL.....	6,000,000	.....	.....104.799	6,287,928	6,000,000	6,000,000	.....	.....	.....	.....	.....3.290	3.304	MJSD.....	10,418	197,400	08/13/2020.	08/13/2030.
62927@	AL	2	NHL US Funding LP Nt Ser 11.....	.....	..	.....	2.B PL.....	2,981,685	.....	.....99.900	2,978,703	2,981,685	2,981,685	.....	.....	.....	.....	.....2.940	2.951	MJSD.....	4,627	12,906	10/19/2021.	10/19/2033.
62928@	AC	1	NHL Canada Funding LP Term Nt Ser 5.....	.....	..	.....	2.B PL.....	8,287,293	.....	.....112.053	9,286,160	8,287,293	8,287,293	.....	.....	.....	.....	.....4.220	4.242	MJSD.....	18,458	349,724	07/12/2018.	07/12/2030.
62928@	AE	7	NHL Canada Funding LP Nt Ser 11.....	.....	..	.....	2.B PL.....	402,930	.....	.....99.900	402,527	402,930	402,930	.....	.....	.....	.....	.....2.940	2.951	MJSD.....	625	1,744	10/19/2021.	10/19/2033.
62928C	AA	0	NGPL Pipeco LLC Sr Nt.....	.....	..	.....	2.C FE.....	43,706,272	.....	.....101.908	44,243,489	43,415,000	43,693,038	.....	.....(13,234)	.....	.....	.....3.250	3.171	JJ.....	889,706	.....	05/27/2021.	07/15/2031.
629377	CR	1	NRG Energy Inc Sr Nt.....	.....	..	.....1	3.B FE.....	4,721,903	.....	.....97.996	4,510,733	4,603,000	4,709,317	.....	.....(12,087)	.....	.....	.....3.625	3.259	FA.....	63,036	117,265	02/18/2021.	02/15/2031.
62952E	AE	7	NYU Hospitals Center Nt.....	.....	..	.....1	1.G FE.....	10,458,480	.....	.....118.697	11,869,740	10,000,000	10,418,120	.....	.....(9,550)	.....	.....	.....4.368	4.098	JJ.....	218,400	436,800	06/20/2017.	07/01/2047.
62979*	AJ	6	NSA OP, LTD Sr Nt Ser I.....	.....	..	.....	2.B Z.....	27,000,000	.....	.....100.119	27,032,022	27,000,000	27,000,000	.....	.....	.....	.....	.....2.810	2.810	MN.....	35,828	.....	12/14/2021.	11/30/2031.
63636#	AB	2	National Hockey League Sr Sec Nt Ser B.....	.....	..	.....	2.A PL.....	8,000,000	.....	.....106.531	8,522,480	8,000,000	8,000,000	.....	.....	.....	.....	.....3.610	3.611	JD.....	16,847	288,800	08/10/2017.	08/10/2027.
637417	AJ	5	National Retail Properties Inc Sr Nt.....	.....	..	.....2	2.A FE.....	31,098,835	.....	.....107.017	33,710,292	31,500,000	31,282,832	.....	.....39,189	.....	.....	.....3.600	3.754	JD.....	50,400	1,134,000	12/09/2016.	12/15/2026.
637417	AL	0	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	24,297,429	.....	.....112.823	27,641,586	24,500,000	24,354,156	.....	.....18,071	.....	.....	.....4.300	4.402	AO.....	222,406	1,053,500	10/04/2018.	10/15/2028.
637417	AM	8	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	10,827,444	.....	.....126.276	13,953,476	11,050,000	10,839,099	.....	.....3,691	.....	.....	.....4.800	4.929	AO.....	111,973	530,400	11/26/2018.	10/15/2048.
637417	AN	6	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	15,948,480	.....	.....101.262	16,201,968	16,000,000	15,957,161	.....	.....4,592	.....	.....	.....2.500	2.536	AO.....	84,444	400,000	02/18/2020.	04/15/2030.
637417	AQ	9	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	10,009,464	.....	.....104.015	10,609,520	10,200,000	10,012,730	.....	.....3,266	.....	.....	.....3.500	3.602	AO.....	75,367	213,208	03/01/2021.	04/15/2051.
641062	AF	1	Nestle Holdings Inc. Sr Nt.....	.....	..	.....1	1.D FE.....	50,754,180	.....	.....110.400	56,303,745	51,000,000	50,825,028	.....	.....22,540	.....	.....	.....3.625	3.683	MS.....	498,135	1,848,750	09/17/2018.	09/24/2028.
641062	AN	4	Nestle Holdings Inc. Sr Nt.....	.....	..	.....1	1.D FE.....	10,260,328	.....	.....123.538	12,847,962	10,400,000	10,268,703	.....	.....2,676	.....	.....	.....4.000	4.078	MS.....	112,089	416,000	09/17/2018.	09/24/2048.
649322	AA	2	NY & Presbyterian Hospital Unsecured Nt.....	.....	..	.....1	1.C FE.....	25,000,000	.....	.....122.492	30,623,075	25,000,000	25,000,000	.....	.....	.....	.....	.....4.024	4.024	FA.....	419,167	1,006,000	01/29/2015.	08/01/2045.
649322	AC	8	NY & Presbyterian Hospital Nt.....	.....	..	.....1	1.C FE.....	6,999,790	.....	.....110.472	7,733,019	7,000,000	7,000,020	.....	.....(1)	.....	.....	.....3.563	3.563	FA.....	103,921	249,410	06/21/2016.	08/01/2036.
64952W	CH	4	New York Life Global Fdg Sec Nt.....	LS.....	..	.....	1.A FE.....	23,439,942	.....	.....103.547	24,307,611	23,475,000	23,457,631	.....	.....3,562	.....	.....	.....2.350	2.367	JJ.....	255,910	551,663	09/09/2016.	07/14/2026.
64952W	CX	9	New York Life Global Fdg Sec Nt.....	.....	..	.....	1.A FE.....	2,976,150	.....	.....106.788	3,203,652	3,000,000	2,984,766	.....	.....2,267	.....	.....	.....3.000	3.093	JJ.....	42,750	90,000	01/03/2018.	01/10/2028.
651229	AY	2	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....1	3.A FE.....	6,294,260	.....	.....128.308	7,698,474	6,000,000	6,268,550	.....	.....(3,431)	.....	.....	.....6.000	5.658	AO.....	90,000	360,000	03/21/2016.	04/01/2046.
651639	AX	4	Newmont Mining Corp Sr Nt.....	.....	..	.....1	2.A FE.....	21,351,785	.....	.....102.902	21,609,441	21,000,000	21,288,205	.....	.....(34,756)	.....	.....	.....2.800	2.596	AO.....	147,000	588,000	02/06/2020.	10/01/2029.
651639	AY	2	Newmont Mining Corp Sr Nt.....	.....	..	.....1	2.A FE.....	1,380,316	.....	.....98.789	1,383,400	1,400,000	1,381,671	.....	.....1,355	.....	.....	.....2.250	2.417	AO.....	7,875	15,750	04/08/2021.	10/01/2030.
65339K	AT	7	Nextera Energy Capital Sr Nt.....	.....	..	.....1	2.A FE.....	17,293,816	.....	.....108.496	18,118,749	16,700,000	17,040,686	.....	.....(60,885)	.....	.....	.....3.550	3.113	MN.....	98,808	592,850	08/10/2017.	05/01/2027.
65339K	BM	1	Nextera Energy Capital Sr Nt.....	.....	..	.....1	2.A FE.....	8,912,816	.....	.....103.194	9,184,275	8,900,000	8,911,036	.....	.....(1,269)	.....	.....	.....2.750	2.732	MN.....	40,792	244,750	10/29/2019.	11/01/2029.
65339K	BZ	2	Nextera Energy Capital Sr Nt.....	.....	..	.....1	2.A FE.....	13,096,332	.....	.....100.427	13,155,898	13,100,000	13,096,332	.....	.....	.....	.....	.....2.440	2.443	JJ.....	15,982	.....	12/08/2021.	01/15/2032.
65339K	CA	6	Nextera Energy Capital Sr Nt.....	.....	..	.....1	2.A FE.....	14,986,775	.....	.....100.472	15,070,725	15,000,000	14,986,736	.....	.....(39)	.....	.....	.....3.000	3.004	JJ.....	22,500	.....	12/09/2021.	01/15/2052.
65342Q	AB	8	NextEra Energy Operating Sr Nt.....	.....	..	.....1	3.A FE.....	12,072,688	.....	.....107.829	14,039,375	13,020,000	12,356,348	.....	.....96,437	.....	.....	.....4.500	5.555	MS.....	172,515	585,900	11/28/2018.	09/15/2027.
65342Q	AC	6	NextEra Energy Operating Sr Nt.....	.....	..	.....1	3.A FE.....	3,921,680	.....	.....104.144	4,344,867	4,172,000	4,043,327	.....	.....43,076	.....	.....	.....4.250	5.495	MS.....	52,208	177,310	01/10/2019.	09/15/2024.

SCHEDULE D - PART 1

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

E10.34

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22

SCHEDULE D - PART 1

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

E10.35

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599	DE	2	Occidental Petroleum Corp Sr Nt.....	.....		.....1	3.B FE.....	1,689,877	...133.866	2,007,990	1,500,000	1,663,687	.....	.....(11,897)	.....	.....	.....7.875	6.351	MS.....	34,781	118,125	09/18/2019.	09/15/2031.
674599	DL	6	Occidental Petroleum Corp Sr Nt.....	.....		.....1	3.B FE.....	3,680,453	...130.601	3,918,030	3,000,000	3,649,348	.....	.....(14,019)	.....	.....	.....6.600	5.027	MS.....	58,300	198,000	09/18/2019.	03/15/2046.
67755#	AD	4	Ohio St Energy Partners LLC Secured Nt.....	.....		.....	1.G PL.....	10,000,000	...110.851	11,085,078	10,000,000	10,000,000	.....	.....	.....	.....	.....3.820	3.839	MJSD.	1,061	382,000	11/06/2019.	11/06/2049.
67755#	AG	7	Ohio St Energy Partners LLC Sr Sec Nt Se.....	.....		.....	1.G Z.....	11,000,000	...102.191	11,241,006	11,000,000	11,000,000	.....	.....	.....	.....	.....3.020	3.020	MJSD.	19,378	.....	12/10/2021.	12/10/2041.
67755*	AA	4	Ohio St Energy Partners LLC Hold Co Sr N.....	.....		.....	2.B PL.....	50,000,000	...104.755	52,377,500	50,000,000	50,000,000	.....	.....	.....	.....	.....4.350	4.373	MJSD.	6,042	2,175,000	07/06/2017.	07/06/2027.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	.....		.....1	1.E FE.....	583,333	...106.471	621,080	583,333	583,333	.....	.....	.....	.....	.....6.210	6.210	JD.....	3,019	36,225	12/12/2002.	12/01/2028.
68217F	AA	0	Omnicom Group Inc Sr Nt.....	.....		.....1	2.A FE.....	6,591,130	...107.442	6,983,750	6,500,000	6,548,245	.....	.....(10,287)	.....	.....	.....3.600	3.412	AO.....	49,400	234,000	07/19/2017.	04/15/2026.
68233D	AR	8	Oncor Electric Delivery Sr Sec Nt.....	.....		.....1	1.F FE.....	11,380,900	...104.041	10,404,070	10,000,000	10,097,765	.....	.....(141,316)	.....	.....	.....7.000	5.475	MS.....	233,333	700,000	12/17/2009.	09/01/2022.
68233J	AH	7	Oncor Electric Delivery Sr Nt.....	.....		.....1	1.F FE.....	8,155,815	...133.201	10,656,040	8,000,000	8,123,888	.....	.....(3,867)	.....	.....	.....5.250	5.121	MS.....	106,167	420,000	05/31/2011.	09/30/2040.
682680	AW	3	ONEOK Inc Sr Nt.....	.....		.....1	2.C FE.....	2,656,300	...109.812	2,745,310	2,500,000	2,624,378	.....	.....(15,514)	.....	.....	.....4.350	3.537	MS.....	32,021	108,750	11/21/2019.	03/15/2029.
682680	AY	9	ONEOK Inc Sr Nt.....	.....		.....1	2.C FE.....	22,282,377	...103.706	22,296,683	21,500,000	22,160,801	.....	.....(76,505)	.....	.....	.....3.400	2.935	MS.....	243,667	731,000	02/03/2021.	09/01/2029.
682680	AZ	6	ONEOK Inc Sr Nt.....	.....		.....1	2.C FE.....	9,071,820	...110.785	9,970,632	9,000,000	9,069,503	.....	.....(1,309)	.....	.....	.....4.450	4.401	MS.....	133,500	400,500	03/02/2020.	09/01/2049.
682680	BB	8	ONEOK Inc Sr Nt.....	.....		.....1	2.B FE.....	21,899,038	...102.211	22,281,998	21,800,000	21,891,381	.....	.....(9,090)	.....	.....	.....3.100	3.039	MS.....	198,986	675,800	02/05/2021.	03/15/2030.
682680	BC	6	ONEOK Inc Sr Nt.....	.....		.....1	2.B FE.....	9,186,384	...111.314	10,240,851	9,200,000	9,186,854	.....	.....228	.....	.....	.....4.500	4.509	MS.....	121,900	414,000	03/05/2020.	03/15/2050.
682680	BE	2	ONEOK Inc Sr Nt.....	.....		.....1	2.B FE.....	9,855,688	...126.184	9,716,153	7,700,000	9,687,098	.....	.....(168,590)	.....	.....	.....6.350	2.989	JJ.....	225,460	244,475	04/08/2021.	01/15/2031.
683720	AA	4	Open Text Corp Sr Nt.....	.....		.....2	3.B FE.....	3,730,000	...102.819	3,835,145	3,730,000	3,730,000	.....	.....	.....	.....	.....4.125	4.125	FA.....	58,126	153,863	02/03/2020.	02/15/2030.
68389X	AM	7	Oracle Corp Sr Nt.....	.....		.....1	2.A FE.....	14,113,934	...121.943	17,071,964	14,000,000	14,095,809	.....	.....(3,233)	.....	.....	.....5.375	5.315	JJ.....	346,986	752,500	12/06/2013.	07/15/2040.
68389X	BF	1	Oracle Corp Sr Nt.....	.....		.....1	2.A FE.....	18,921,910	...106.293	20,195,594	19,000,000	18,932,210	.....	.....1,693	.....	.....	.....4.125	4.149	MN.....	100,146	783,750	04/28/2015.	05/15/2045.
68389X	BL	8	Oracle Corp Sr Nt.....	.....		.....1	2.A FE.....	1,957,744	...101.995	1,886,904	1,850,000	1,909,089	.....	.....(34,488)	.....	.....	.....2.400	0.512	MS.....	13,073	44,400	07/31/2020.	09/15/2023.
68389X	BN	4	Oracle Corp Sr Nt.....	.....		.....1	2.A FE.....	7,991,120	...105.599	8,447,912	8,000,000	7,994,474	.....	.....841	.....	.....	.....3.250	3.263	MN.....	33,222	260,000	11/07/2017.	11/15/2027.
684065	A#	2	Orange & Rockland Utils Inc Sr Nt Ser 20.....	.....		.....	1.G.....	10,000,000	...108.670	10,867,000	10,000,000	10,000,000	.....	.....	.....	.....	.....3.880	3.880	JD.....	32,333	388,000	12/14/2016.	12/01/2046.
684065	A@	4	Orange & Rockland Utils Inc Deb Ser 2015.....	.....		.....	1.G.....	50,000,000	...125.632	62,815,800	50,000,000	50,000,000	.....	.....	.....	.....	.....4.690	4.690	JD.....	195,417	2,345,000	12/07/2015.	12/04/2045.
684065	B*	5	Orange & Rockland Utils Inc Sr Nt Ser A.....	.....		.....1	1.G.....	16,600,000	...117.899	19,571,300	16,600,000	16,600,000	.....	.....19,571,300	.....	.....	.....4.350	4.350	MS.....	240,700	722,100	08/28/2018.	09/01/2048.
684065	B@	3	Orange & Rockland Utils Inc Sr Nt Ser B.....	.....		.....	1.G.....	3,400,000	...117.961	4,010,664	3,400,000	3,400,000	.....	.....	.....	.....	.....4.350	4.350	MS.....	49,300	147,900	12/20/2018.	09/01/2048.
684065	C#	0	Orange & Rockland Utils Inc Sr Nt.....	.....		.....	1.G.....	10,000,000	...95.226	9,522,550	10,000,000	10,000,000	.....	.....	.....	.....	.....2.020	2.020	AO.....	50,500	202,561	09/30/2020.	10/01/2030.
686514	AE	0	Orlando Health Obligated Grp Nt.....	.....		.....1	1.F FE.....	7,778,110	...108.717	8,425,591	7,750,000	7,768,722	.....	.....(2,476)	.....	.....	.....3.777	3.735	AO.....	73,179	292,718	02/05/2018.	10/01/2028.
686514	AF	7	Orlando Health Obligated Grp Unsecured N.....	.....		.....1	1.F FE.....	3,250,000	...120.328	3,910,647	3,250,000	3,250,000	.....	.....	.....	.....	.....4.089	4.089	AO.....	33,223	132,893	01/30/2018.	10/01/2048.
688225	AH	4	Oshkosh Truck Corp Sr Nt.....	.....		.....1	2.C FE.....	9,316,059	...103.968	9,975,644	9,114,000	9,312,854	.....	.....(4,657)	.....	.....	.....3.100	2.785	MS.....	94,178	161,200	09/27/2021.	03/01/2030.
688239	AF	9	Oshkosh Truck Corp Sr Nt.....	.....		.....1	2.C FE.....	3,480,556	...112.823	3,497,498	3,100,000	3,401,967	.....	.....(43,195)	.....	.....	.....4.600	2.894	MN.....	18,221	142,600	02/26/2020.	05/15/2028.
68902V	AK	3	Otis Worldwide Corp Sr Nt.....	.....		.....1	2.B FE.....	30,999,871	...101.533	31,475,075	31,000,000	31,000,133	.....	.....64	.....	.....	.....2.565	2.565	FA.....	300,390	795,150	09/08/2020.	02/15/2030.
68902V	AM	9	Otis Worldwide Corp Sr Nt.....	.....		.....1	2.B FE.....	9,998,200	...106.142	10,614,200	10,000,000	9,998,400	.....	.....78	.....	.....	.....3.362	3.363	FA.....	127,009	336,200	09/08/2020.	02/15/2050.
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt.....	.....		.....1	4.B FE.....	680,888	...102.323	685,565	670,000	676,079	.....	.....(2,134)	.....	.....	.....5.000	4.628	FA.....	12,656	33,500	08/08/2019.	08/15/2027.
69007T	AC	8	Outfront Media Cap LLC / C Sr Nt.....	.....		.....1	4.B FE.....	5,688,650	...100.002	5,610,118	5,610,000	5,676,265	.....	.....(8,742)	.....	.....	.....4.625	4.405	MS.....	76,397	259,463	01/15/2021.	03/15/2030.
69073T	AS	2	Owens Brockway Sr Nt.....	LS.....		.....	4.C FE.....	6,506,250	...108.187	7,032,162	6,500,000	6,502,707	.....	.....(646)	.....	.....	.....6.375	6.362	FA.....	156,542	414,375	08/12/2015.	08/15/2025.
690872	AB	2	Owens Brockway Sr Nt.....	.....		.....1	4.C FE.....	7,964,938	...104.156	7,993,950	7,675,000	7,779,318	.....	.....(30,988)	.....	.....	.....5.375	4.890	AO.....	87,090	412,531	03/04/2015.	01/15/2025.
693304	AS	6	Peco Energy Co 1st Mtg.....	.....		.....1	1.E FE.....	14,948,550	...118.949	17,842,365	15,000,000	14,956,176	.....	.....1,138	.....	.....	.....4.150	4.170	AO.....	155,625	622,500	09/08/2014.	10/01/2044.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....	.....		.....1	1.E FE.....	12,635,200	...105.701	13,212,650	12,500,000	12,560,556	.....	.....(15,237)	.....	.....	.....3.150	3.012	AO.....	83,125	393,750	08/24/2016.	10/15/2025.
693304	AV	9	Peco Energy Co 1st Mtg Bd.....	.....		.....1	1.E FE.....	2,988,690	...113.587	3,407,595	3,000,000	2,989,641	.....	.....237	.....	.....	.....3.700	3.721	MS.....	32,683	111,000	09/11/2017.	09/15/2047.
693304	AW	7	Peco Energy Co 1st Mtg Bd.....	.....		.....1	1.E FE.....	7,226,025	...117.849	8,838,660	7,500,000	7,243,133	.....	.....5,388	.....	.....	.....3.900	4.115	MS.....	97,500	292,500	09/04/2018.	03/01/2048.

SCHEDULE D - PART 1

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

E10.36

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F																		
CUSIP Identification	Description		Code	CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69346V	AA	7				4.B FE.....	812,030	104.410	824,836	790,000	809,903		(2,127)			5.500	4.272	AO.....	9,173	27,280	10/13/2021.	10/15/2027.
693475	AP	0				2.A FE.....	15,302,190	105.877	15,881,610	15,000,000	15,096,049		(39,100)			3.900	3.610	AO.....	100,750	585,000	03/17/2016.	04/29/2024.
69349L	AQ	1				1.G FE.....	4,331,440	109.682	4,387,272	4,000,000	4,166,942		(40,499)			4.200	3.038	MN.....	28,000	168,000	09/22/2017.	11/01/2025.
69349L	AR	9				1.G FE.....	30,927,880	112.331	34,822,672	31,000,000	30,949,612		6,567			4.050	4.078	JJ.....	540,563	1,255,500	09/11/2018.	07/26/2028.
69351U	AV	5				1.F FE.....	8,961,443	121.636	10,961,800	9,012,000	8,964,703		964			4.150	4.183	JD.....	16,622	373,998	06/11/2018.	06/15/2048.
69352P	AM	5				2.B FE.....	22,722,160	118.030	27,146,992	23,000,000	22,744,784		5,548			4.000	4.070	MS.....	270,889	920,000	09/06/2017.	09/15/2047.
69353R	FG	8				1.F FE.....	2,299,218	107.083	2,462,916	2,300,000	2,299,519		74			3.100	3.104	AO.....	13,072	71,300	10/18/2017.	10/25/2027.
69370C	AC	4				3.C FE.....	7,914,880	101.788	7,941,508	7,802,000	7,886,371		(24,076)			4.000	3.644	FA.....	117,897	312,080	10/21/2020.	02/15/2028.
695114	BZ	0				1.E FE.....	10,005,200	125.974	12,597,360	10,000,000	10,003,812		(191)			5.250	5.246	JD.....	23,333	525,000	05/21/2010.	06/15/2035.
695114	CG	1				1.E FE.....	995,950	139.435	1,394,352	1,000,000	997,020		108			6.250	6.280	AO.....	13,194	62,500	03/02/2009.	10/15/2037.
695114	CL	0				1.E FE.....	2,931,660	137.502	4,125,072	3,000,000	2,947,626		1,701			6.000	6.167	JJ.....	83,000	180,000	03/02/2009.	01/15/2039.
695114	CX	4				1.E FE.....	13,229,629	104.943	13,065,404	12,450,000	13,226,953		(2,676)			3.300	2.975	MS.....	120,972		11/02/2021.	03/15/2051.
695114	CY	2				1.E FE.....	6,235,425	98.898	6,230,549	6,300,000	6,235,717		292			2.900	2.951	JD.....	8,120	79,170	11/01/2021.	06/15/2052.
698900	AG	2				3.A FE.....	5,674,100	130.301	6,515,045	5,000,000	5,433,739		(31,563)			7.200	6.018	MN.....	60,000	360,000	03/28/2012.	11/01/2031.
701094	AJ	3	LS			2.A FE.....	313,506	107.030	321,089	300,000	309,687		(1,827)			3.250	2.547	MS.....	3,250	9,750	11/14/2019.	03/01/2027.
701094	AN	4				2.A FE.....	31,926,314	105.976	33,806,376	31,900,000	31,920,263		(2,678)			3.250	3.239	JD.....	48,958	1,036,750	11/14/2019.	06/14/2029.
701094	AP	9				2.A FE.....	17,089,002	117.205	19,866,315	16,950,000	17,083,532		(3,339)			4.000	3.949	JD.....	32,017	678,000	11/14/2019.	06/14/2049.
70163#	AA	0				2.B PL.....	10,600,000	101.340	10,742,040	10,600,000	10,600,000					2.880	3.804	JAJO.....	66,147	282,576	05/17/2021.	07/15/2030.
000000	00	0				2.B Z.....	590,769	100.000	590,769	590,769	590,769					2.671	2.671	MJSD.....	701		12/16/2021.	12/01/2033.
70213H	AC	2				1.D FE.....	10,000,000	124.301	12,430,060	10,000,000	10,000,000					4.117	4.117	JJ.....	205,850	411,700	01/21/2015.	07/01/2055.
70213H	AD	0				1.D FE.....	7,200,000	115.152	8,290,908	7,200,000	7,200,000					3.765	3.765	JJ.....	135,540	271,080	12/14/2017.	07/01/2048.
70432*	AB	7				2.A.....	10,000,000	114.639	11,463,940	10,000,000	10,000,000					4.250	4.250	MS.....	127,500	425,000	03/13/2019.	03/13/2029.
707569	AS	8				1.C FE.....	5,657,570	102.890	5,524,186	5,369,000	5,525,671		(131,899)			5.625	2.748	JJ.....	139,258	151,003	04/22/2021.	01/15/2027.
708696	BZ	1				2.B FE.....	15,960,264	107.044	16,805,908	15,700,000	15,906,109		(25,606)			3.600	3.389	JD.....	47,100	565,200	10/29/2019.	06/01/2029.
71270Q	EB	8				2.B FE.....	1,988,180	105.091	2,101,812	2,000,000	1,996,563		1,260			4.000	4.072	JJ.....	36,889	80,000	06/23/2014.	07/15/2024.
713448	CG	1				1.E FE.....	17,034,920	102.534	17,430,729	17,000,000	17,004,557		(3,808)			2.750	2.726	MS.....	155,833	467,500	02/25/2013.	03/01/2023.
713448	CY	2				1.E FE.....	29,570,690	107.280	31,111,200	29,000,000	29,226,043		(59,245)			3.500	3.265	JJ.....	462,389	1,015,000	08/25/2015.	07/17/2025.
713448	CZ	9				1.E FE.....	18,722,340	131.810	23,725,728	18,000,000	18,637,518		(15,336)			4.600	4.358	JJ.....	377,200	828,000	10/01/2015.	07/17/2045.
713448	DD	7				1.E FE.....	10,579,100	131.583	13,158,310	10,000,000	10,514,823		(12,172)			4.450	4.113	AO.....	95,181	445,000	02/19/2016.	04/14/2046.
713448	DN	5				2.E FE.....	15,103,870	104.507	16,198,616	15,500,000	15,296,499		39,581			2.375	2.671	AO.....	86,918	368,125	11/09/2016.	10/06/2026.
713448	DV	7				1.E FE.....	14,437,215	124.302	18,023,761	14,500,000	14,442,782		1,282			4.000	4.025	MN.....	95,056	580,000	04/27/2017.	05/02/2047.
713448	DY	1				1.E FE.....	997,170	107.451	1,074,511	1,000,000	998,264		271			3.000	3.033	AO.....	6,333	30,000	10/05/2017.	10/15/2027.
71376L	AE	0				4.B FE.....	550,000	99.210	545,653	550,000	550,000					4.250	4.250	FA.....	10,064		07/12/2021.	08/01/2029.
714046	AN	9				2.B FE.....	8,987,685	97.515	8,790,950	9,015,000	8,988,450		766			2.250	2.284	MS.....	62,542		09/08/2021.	09/15/2031.
717081	EA	7				1.F FE.....	20,325,340	107.728	22,084,322	20,500,000	20,407,502		17,026			3.000	3.099	JD.....	27,333	615,000	11/14/2016.	12/15/2026.
717081	ED	1				1.F FE.....	13,476,510	123.925	16,729,875	13,500,000	13,479,149		471			4.125	4.135	JD.....	24,750	556,875	11/14/2016.	12/15/2046.
717081	ET	6				1.F FE.....	1,025,120	110.398	1,103,975	1,000,000	1,018,746		(2,373)			3.450	3.148	MS.....	10,158	34,500	03/25/2019.	03/15/2029.
717081	EV	1				1.F FE.....	7,479,550	122.974	9,223,020	7,500,000	7,481,001		(13)			4.000	4.010	MS.....	88,333	300,000	12/03/2019.	03/15/2049.
718546	AK	0				2.A FE.....	7,837,134	117.615	7,734,369	6,576,000	7,816,469		(20,420)			4.650	2.832	MN.....	39,072	152,892	09/30/2021.	11/15/2034.
718546	AW	4				2.A FE.....	20,646,496	96.458	20,299,607	21,045,000	20,656,944		10,447			2.150	2.380	JD.....	20,110	226,234	09/24/2021.	12/15/2030.

SCHEDULE D - PART 1

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

E10.37

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22
						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code	n	Bond CHAR																		
718546	BA	1	Phillips 66 Sr Nt.....		1	2.A FE.....	29,778,900	100.664	30,199,200	30,000,000	29,778,990			90			3.530	3.569	MS.....	135,317		11/10/2021.	03/15/2052.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....		1	2.B FE.....	13,926,750	102.524	15,378,660	15,000,000	14,806,399			129,969			3.400	4.351	JD.....	42,500	510,000	03/12/2014.	06/01/2023.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....		1	2.B FE.....	2,658,641	105.213	2,709,235	2,575,000	2,603,051			(11,996)			4.450	3.928	MS.....	33,740	114,588	07/18/2017.	03/15/2024.
720198	AF	7	Piedmont Operating Partnership Sr Nt.....		1	2.B FE.....	10,380,311	98.251	10,212,209	10,394,000	10,380,632			321			2.750	2.764	AO.....	80,193		09/15/2021.	04/01/2032.
737446	AP	9	Post Holdings Inc Sr Nt.....		1	4.B FE.....	2,194,590	104.995	2,218,544	2,113,000	2,194,263			(327)			5.500	4.750	JD.....	5,165		12/13/2021.	12/15/2029.
737446	AQ	7	Post Holdings Inc Sr Nt.....		1	4.B FE.....	2,544,759	101.498	2,571,952	2,534,000	2,542,766			(1,179)			4.625	4.561	AO.....	24,742	117,198	02/12/2020.	04/15/2030.
737446	AR	5	Post Holdings Inc Sr Nt.....		1	4.B FE.....	4,579,406	99.259	4,529,188	4,563,000	4,578,418			(988)			4.500	4.432	MS.....	60,460	105,519	07/14/2021.	09/15/2031.
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....			2.C PL.....	9,806,556	101.314	9,935,430	9,806,556	9,806,556						3.550	3.567	MJSD.....	967	335,565	11/25/2019.	05/01/2039.
74005P	BD	5	Praxair Inc Sr Nt.....		1	1.F FE.....	14,975,700	114.025	17,103,690	15,000,000	14,980,224			631			3.550	3.559	MN.....	79,875	532,500	01/29/2015.	11/07/2042.
74005P	BN	3	Praxair Inc Sr Nt.....		1	1.F FE.....	4,980,850	103.942	5,197,115	5,000,000	4,993,518			1,983			2.650	2.694	FA.....	53,736	132,500	01/29/2015.	02/05/2025.
74005P	BQ	6	Praxair Inc Sr Nt.....		1	1.F FE.....	54,004,960	106.652	57,592,080	54,000,000	54,001,531			(425)			3.200	3.199	JJ.....	724,800	1,728,000	10/07/2015.	01/30/2026.
740189	AG	0	Precision Castparts Corp Sr Nt.....		1	1.C FE.....	37,897,538	101.563	38,746,094	38,150,000	38,114,855			32,958			2.500	2.591	JJ.....	439,785	953,750	03/02/2016.	01/15/2023.
74052B	AA	5	Premier Health Partners Nt Ser G.....		1	2.A FE.....	11,513,411	102.651	12,944,329	12,610,000	12,017,043			108,308			2.911	3.983	MN.....	46,904	367,077	12/21/2016.	11/15/2026.
74052B	AB	3	Premier Health Partners Nt Ser G.....		1	2.A FE.....	7,000,000	110.419	7,729,358	7,000,000	7,000,000						3.992	3.992	MN.....	35,706	279,440	08/24/2016.	11/15/2046.
74170*	AN	9	Prime Property Fd LLC Sr Nt Ser M.....		1	1.F.....	7,000,000	105.060	7,354,179	7,000,000	7,000,000						3.150	3.150	JJ.....	107,800	220,500	01/05/2017.	01/05/2027.
74170*	AP	4	Prime Property Fd LLC Sr Nt Ser N.....			1.F.....	7,000,000	105.727	7,400,897	7,000,000	7,000,000						3.250	3.250	JJ.....	111,222	227,500	01/05/2017.	01/05/2029.
74170*	AR	0	Prime Property Fd LLC Sr Nt Ser P.....			1.F.....	10,000,000	106.739	10,673,940	10,000,000	10,000,000						3.480	3.480	AO.....	77,333	348,000	10/11/2017.	10/11/2027.
74170*	AU	3	Prime Property Fd LLC Sr Nt.....			1.F.....	10,000,000	117.102	11,710,230	10,000,000	10,000,000						4.480	4.480	MN.....	65,956	448,000	11/08/2018.	11/08/2030.
74170*	AW	9	Prime Property Fd LLC Sr Nt Ser U.....			1.F.....	20,000,000	110.032	22,006,400	20,000,000	20,000,000						3.600	3.600	MN.....	76,000	720,000	05/23/2019.	05/23/2029.
74256L	AU	3	Principal LFE GLB Fnd II Nt.....			1.E FE.....	19,491,098	105.036	20,692,053	19,700,000	19,596,654			21,901			3.000	3.131	AO.....	119,842	591,000	10/29/2019.	04/18/2026.
74256L	EJ	4	Principal LFE GLB Fnd II Sec Nt.....	LS.....		1.E FE.....	4,996,050	99.005	4,950,240	5,000,000	4,997,408			1,278			0.500	0.526	JJ.....	12,014	14,583	12/01/2020.	01/08/2024.
74264*	AC	0	PRISA LHC LLC Sr Nt Ser A.....		1	1.F.....	7,000,000	107.673	7,537,124	7,000,000	7,000,000						3.750	3.750	AO.....	65,625	262,500	04/01/2016.	04/01/2026.
74264*	AE	6	PRISA LHC LLC Sr Nt Ser C.....			1.F.....	22,000,000	112.612	24,774,552	22,000,000	22,000,000						4.230	4.230	JJ.....	429,110	930,600	01/15/2019.	01/15/2029.
74264*	AF	3	PRISA LHC LLC Sr Nt.....			1.F.....	3,000,000	114.665	3,439,941	3,000,000	3,000,000						4.330	4.330	JJ.....	59,898	129,900	01/15/2019.	01/15/2031.
742718	EV	7	Procter & Gamble Co Sr Nt.....			1.D FE.....	5,987,580	106.916	6,414,966	6,000,000	5,992,598			1,199			2.850	2.874	FA.....	66,500	171,000	08/09/2017.	08/11/2027.
74273@	AD	5	PRIT Core Realty Hldgs LLC Sr Nt.....			2.A.....	15,000,000	101.224	15,183,600	15,000,000	15,000,000						3.070	3.070	FA.....	177,804	460,500	02/12/2020.	02/12/2030.
74275@	AA	9	PRISA II LHC LLC Sr Nt Ser A.....			2.B.....	30,000,000	106.320	31,895,970	30,000,000	30,000,000						4.350	4.350	FA.....	485,750	1,305,000	12/27/2017.	02/17/2025.
74340*	AF	1	Prologis Targeted US Logistics Sr Nt Ser.....			2.B.....	25,000,000	110.601	27,650,325	25,000,000	25,000,000						3.710	3.710	JJ.....	440,563	927,500	04/18/2019.	07/10/2029.
74340X	BH	3	Prologis LP Sr Nt.....		1	1.G FE.....	13,904,800	112.298	15,721,776	14,000,000	13,933,010			8,574			3.875	3.957	MS.....	159,736	542,500	06/11/2018.	09/15/2028.
74340X	BJ	9	Prologis LP Sr Nt.....		1	1.G FE.....	16,372,752	126.490	20,886,012	16,512,000	16,380,272			2,529			4.375	4.426	MS.....	212,707	722,400	06/13/2018.	09/15/2048.
74340X	BK	6	Prologis LP Sr Nt.....		1	1.G FE.....	5,814,150	106.924	6,415,422	6,000,000	5,862,704			25,944			3.250	3.781	AO.....	48,750	195,000	02/10/2020.	10/01/2026.
74340X	BL	4	Prologis LP Sr Nt.....		1	1.G FE.....	17,941,423	114.911	20,626,471	17,950,000	17,943,113			803			4.375	4.381	FA.....	327,214	785,313	02/10/2020.	02/01/2029.
74346G	A*	3	Prologis Yen Finance LLC Sr Nt Ser A.....			1.G.....	40,781,487	98.856	36,937,702	37,365,311	37,365,311					.....	0.860	0.860	MS.....	85,691	345,728	09/15/2020.	09/25/2032.
743756	AC	2	Prov St Joseph Health Obl Unsecured Nt S.....		1	1.D FE.....	15,000,000	114.226	17,133,915	15,000,000	15,000,000						3.744	3.744	AO.....	140,400	561,600	09/20/2016.	10/01/2047.
743756	AE	8	Prov St Joseph Health Obl Unsecured Ser.....		1	1.D FE.....	15,000,000	117.767	17,664,975	15,000,000	15,000,000						3.930	3.930	AO.....	147,375	589,500	01/30/2018.	10/01/2048.
744320	BA	9	Prudential Financial Inc Sr Nt.....		1	1.G FE.....	3,926,221	117.451	4,110,782	3,500,000	3,909,962			(9,102)			3.935	3.284	JD.....	9,182	137,725	03/03/2020.	12/07/2049.
744448	CK	5	Public Svc Co CO 1st Mtg Bd.....		1	1.E FE.....	8,836,240	120.230	9,618,376	8,000,000	8,726,373			(20,815)			4.300	3.697	MS.....	101,289	344,000	03/29/2016.	03/15/2044.
744448	CM	1	Public Svc Co CO 1st Mtg Bd.....		1	1.F FE.....	4,948,000	107.520	5,375,995	5,000,000	4,953,945			1,158			3.550	3.607	JD.....	7,889	177,500	06/06/2016.	06/15/2046.
744448	CP	4	Public Svc Co CO Sr Nt 1st Mtg.....		1	1.E FE.....	6,984,950	110.088	7,706,181	7,000,000	6,989,625			1,398			3.700	3.726	JD.....	11,511	259,000	06/14/2018.	06/15/2028.
74456Q	BK	1	Public Svc Elec & Gas Sr Nt.....		1	1.F FE.....	9,952,000	104.585	10,458,470	10,000,000	9,984,729			5,013			3.050	3.106	MN.....	38,972	305,000	11/04/2014.	11/15/2024.

SCHEDULE D - PART 1

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

E10.38

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	n	Bond CHAR																		
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....	.....	.....	1	1.F FE.....	5,999,674	...117.761	7,289,424	6,190,000	6,023,178	.....	.....	.....4,129	.....	.....	....4.050	4.233	MN.....	41,783	250,695	09/16/2015.	05/01/2045.
74456Q	BT	2	Public Svc Elec & Gas 1st Mtg.....	.....	.....	1	1.F FE.....	7,994,160	...112.787	9,022,952	8,000,000	7,994,605	.....	.....	.....124	.....	.....	....3.600	3.604	JD.....	24,000	288,000	12/04/2017.	12/01/2047.
74456Q	CA	2	Public Svc Elec & Gas 1st Mtg MTN.....	.....	.....	1	1.F FE.....	4,467,375	...106.397	4,787,870	4,500,000	4,468,949	.....	.....	.....689	.....	.....	....3.200	3.238	FA.....	60,000	144,000	08/08/2019.	08/01/2049.
74834L	AN	0	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	1	2.B FE.....	19,774,384	...138.134	25,275,796	18,298,000	19,412,330	.....	.....	.....(42,857)	.....	.....	....6.950	6.320	JJ.....	635,856	1,271,711	10/05/2010.	07/01/2037.
74834L	AQ	3	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	1	2.B FE.....	1,944,560	...126.926	2,538,518	2,000,000	1,956,708	.....	.....	.....1,307	.....	.....	....5.750	5.947	JJ.....	48,236	115,000	11/12/2009.	01/30/2040.
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....	.....	.....	1	2.B FE.....	6,085,024	...103.367	6,057,318	5,860,000	6,074,117	.....	.....	.....(10,907)	.....	.....	....2.800	2.358	JD.....	456	164,080	06/17/2021.	06/30/2031.
748508	B5	6	Quincy MA GO Txbi.....	.....	.....	2	1.C FE.....	5,000,000	...100.307	5,015,340	5,000,000	5,000,000	.....	.....	.....	.....	.....	....2.990	2.990	JD.....	3,738	.....	12/15/2021.	12/15/2039.
74986@	AV	3	RREEF America REIT II Inc Sr Nt Ser A.....	.....	.....	1	1.G.....	25,000,000	...108.114	27,028,425	25,000,000	25,000,000	.....	.....	.....	.....	.....	....3.850	3.850	JJ.....	470,556	962,500	01/05/2016.	01/05/2026.
74986@	AZ	4	RREEF America REIT II Inc Sr Unsec Nt Se.....	.....	.....	1	1.G.....	5,000,000	...112.995	5,649,745	5,000,000	5,000,000	.....	.....	.....	.....	.....	....4.190	4.190	AO.....	39,572	209,500	10/23/2018.	10/23/2029.
74986@	BA	8	RREEF America REIT II Inc Sr Unsec Nt Se.....	.....	.....	1	1.G.....	4,000,000	...113.957	4,558,288	4,000,000	4,000,000	.....	.....	.....	.....	.....	....4.240	4.240	AO.....	32,036	169,600	10/23/2018.	10/23/2030.
75003*	AC	3	RSM US LLP Sr Nt Ser C.....	.....	.....	2	2.B.....	3,000,000	...101.360	3,040,788	3,000,000	3,000,000	.....	.....	.....	.....	.....	....3.180	3.180	JD.....	7,950	47,700	06/01/2021.	06/01/2033.
75003@	AA	5	Renewable Energy Alternatives Sr Nt.....	.....	.....	2	2.C Z.....	25,663,989	...102.904	26,409,173	25,663,989	25,663,989	.....	.....	.....	.....	.....	....3.820	3.821	JD.....	2,723	103,483	11/23/2021.	09/30/2046.
751277	AQ	7	Ralston-Purina Group Deb.....	.....	.....	1	1.E FE.....	2,771,120	...100.836	2,016,726	2,000,000	2,007,963	.....	.....	.....(63,876)	.....	.....	....8.625	5.283	FA.....	65,167	172,500	01/28/2004.	02/15/2022.
75513E	CF	6	Raytheon Tech Corp Sr Nt.....	.....	.....	1	2.A FE.....	760,237	...104.540	731,779	700,000	737,232	.....	.....	.....(21,693)	.....	.....	....3.700	0.558	JD.....	1,151	25,900	12/10/2020.	12/15/2023.
75513E	CH	2	Raytheon Tech Corp Sr Nt.....	LS...	.....	1	2.A FE.....	47,072,071	...107.872	50,699,840	47,000,000	47,061,559	.....	.....	.....(10,223)	.....	.....	....3.500	3.470	MS.....	484,361	1,645,000	12/10/2020.	03/15/2027.
75513E	CK	5	Raytheon Tech Corp Sr Nt.....	.....	.....	1	2.A FE.....	8,404,950	...122.107	10,256,954	8,400,000	8,405,229	.....	.....	.....224	.....	.....	....4.350	4.346	AO.....	77,140	365,400	12/10/2020.	04/15/2047.
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....	.....	.....	2	2.B FE.....	5,073,400	...102.563	5,128,125	5,000,000	5,008,986	.....	.....	.....(11,801)	.....	.....	....4.150	3.900	MS.....	53,604	207,500	12/21/2015.	09/28/2022.
756109	AQ	7	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	1,527,555	...106.103	1,591,547	1,500,000	1,510,077	.....	.....	.....(3,727)	.....	.....	....3.875	3.596	JJ.....	26,802	58,125	12/13/2016.	07/15/2024.
756109	AR	5	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	39,690,177	...110.505	42,544,425	38,500,000	39,127,815	.....	.....	.....(124,490)	.....	.....	....4.125	3.732	AO.....	335,271	1,588,125	03/08/2017.	10/15/2026.
756109	AS	3	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	9,590,110	...105.592	10,559,220	10,000,000	9,770,499	.....	.....	.....40,845	.....	.....	....3.000	3.500	JJ.....	138,333	300,000	05/02/2017.	01/15/2027.
756109	AU	8	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	12,472,250	...108.983	13,622,838	12,500,000	12,482,559	.....	.....	.....2,536	.....	.....	....3.650	3.676	JJ.....	210,382	456,250	11/29/2017.	01/15/2028.
75884R	AU	7	Regency Centers LP Sr Nt.....	.....	.....	1	2.A FE.....	3,587,955	...106.960	3,743,583	3,500,000	3,553,234	.....	.....	.....(13,703)	.....	.....	....3.900	3.446	MN.....	22,750	136,500	05/21/2019.	11/01/2025.
75884R	AV	5	Regency Centers LP Sr Nt.....	.....	.....	2	2.A FE.....	7,371,876	...107.738	7,972,634	7,400,000	7,383,144	.....	.....	.....2,965	.....	.....	....3.600	3.649	FA.....	111,000	266,400	04/18/2019.	02/01/2027.
75884R	AW	3	Regency Centers LP Sr Nt.....	.....	.....	2	2.A FE.....	14,866,500	...118.773	17,815,995	15,000,000	14,878,363	.....	.....	.....2,596	.....	.....	....4.400	4.454	FA.....	275,000	660,000	01/17/2017.	02/01/2047.
75884R	AY	9	Regency Centers LP Sr Nt.....	.....	.....	1	2.A FE.....	2,769,131	...124.839	2,871,297	2,300,000	2,759,617	.....	.....	.....(9,514)	.....	.....	....4.650	3.493	MS.....	31,491	106,950	01/25/2021.	03/15/2049.
75884R	AZ	6	Regency Centers LP Sr Nt.....	.....	.....	1	2.A FE.....	16,855,040	...103.860	17,468,247	16,819,000	16,847,732	.....	.....	.....(3,423)	.....	.....	....2.950	2.924	MS.....	146,092	496,161	11/14/2019.	09/15/2029.
760759	AK	6	Republic Services Inc Co Gtd Nt.....	.....	.....	1	2.B FE.....	6,994,400	...143.311	10,031,763	7,000,000	6,995,826	.....	.....	.....122	.....	.....	....6.200	6.206	MS.....	144,667	434,000	08/05/2010.	03/01/2040.
760759	AM	2	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	1,390,283	...104.306	1,309,696	1,255,630	1,315,823	.....	.....	.....(53,475)	.....	.....	....4.750	0.455	MN.....	7,621	59,642	08/06/2020.	05/15/2023.
760759	AN	0	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	1,703,790	...137.447	2,061,704	1,500,000	1,686,578	.....	.....	.....(5,795)	.....	.....	....5.700	4.714	MN.....	10,925	85,500	11/15/2018.	05/15/2041.
760759	AR	1	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	5,104,150	...104.687	5,234,370	5,000,000	5,050,356	.....	.....	.....(10,400)	.....	.....	....2.900	2.661	JJ.....	72,500	145,000	07/01/2016.	07/01/2026.
760759	AS	9	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	14,145,720	...107.606	16,140,945	15,000,000	14,406,892	.....	.....	.....87,580	.....	.....	....3.375	4.141	MN.....	64,688	506,250	11/20/2018.	11/15/2027.
760759	AT	7	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	29,636,310	...110.950	33,285,120	30,000,000	29,740,665	.....	.....	.....34,926	.....	.....	....3.950	4.106	MN.....	151,417	1,185,000	12/18/2018.	05/15/2028.
761152	A*	8	Resmed Inc Sr Nt.....	.....	.....	2	A.....	9,000,000	...105.519	9,496,710	9,000,000	9,000,000	.....	.....	.....	.....	.....	....3.240	3.240	JJ.....	138,510	291,600	07/10/2019.	07/10/2026.
761152	A@	6	Resmed Inc Sr Nt.....	.....	.....	2	A.....	19,000,000	...107.331	20,392,928	19,000,000	19,000,000	.....	.....	.....	.....	.....	....3.450	3.450	JJ.....	311,363	655,500	07/10/2019.	07/10/2029.
76131V	AB	9	Retail PPTYS Of America Sr Nt.....	.....	.....	1	2.C FE.....	410,785	...110.857	410,172	370,000	410,216	.....	.....	.....(569)	.....	.....	....4.750	3.268	MS.....	5,175	.....	11/09/2021.	09/15/2030.
76169#	AL	7	Reyes Holdings LLC Sr Nt Ser B.....	.....	.....	1	1.G PL.....	42,000,000	...108.534	45,584,448	42,000,000	42,000,000	.....	.....	.....	.....	.....	....4.410	4.410	JD.....	92,610	1,852,200	12/13/2018.	12/13/2025.
771196	BE	1	Roche Hldgs Inc Sr Nt.....	.....	.....	1	1.C FE.....	10,150,300	...105.624	10,562,400	10,000,000	10,046,756	.....	.....	.....(16,072)	.....	.....	....3.350	3.171	MS.....	84,681	335,000	11/13/2014.	09/30/2024.
771196	BH	4	Roche Hldgs Inc Sr Nt.....	.....	.....	1	1.C FE.....	14,273,220	...120.752	17,508,997	14,500,000	14,305,069	.....	.....	.....5,062	.....	.....	....4.000	4.091	MN.....	53,167	580,000	11/13/2014.	11/28/2044.
771196	BK	7	Roche Hldgs Inc Sr Nt.....	.....	.....	1	1.C FE.....	16,846,330	...104.587	17,779,72														

SCHEDULE D - PART 1

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

E10.39

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d	C H A R			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u a t i o n I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r 's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r 's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B ./A. C. V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
77678# AA 3	Rosales Solar Holding LLC Sr Sec Nt PIK.....		.....		.....	2.C PL.....	14,311,224	..97.825	13,999,970	14,311,224	14,311,224	.....	.....	.....	.....	4.190	3.746	JD.....	1,666	(299,820)	12/20/2019.	12/31/2049.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt.....		LS.....		.....	4.B FE.....	7,239,110	..116.185	7,203,093	6,199,670	6,779,612	.....	.....(82,843)	.....	.....	7.500	5.585	AO.....	98,161	464,975	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....		.....		.....1	4.B FE.....	9,155,072	..101.342	8,945,899	8,827,400	8,872,327	.....	.....(49,584)	.....	.....	5.250	4.646	MN.....	59,217	463,439	02/29/2016.	11/15/2022.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt.....		LS.....		1	4.B FE.....	47,378,043	..93.964	45,102,480	48,000,000	47,555,382	.....	.....61,701	.....	.....	3.700	3.868	MS.....	522,933	1,776,000	04/04/2019.	03/15/2028.
78081B AG 8	Royalty Pharma PLC Sr Nt.....		.....		.....1	2.C FE.....	2,763,300	..99.330	2,749,465	2,768,000	2,764,223	.....	.....923	.....	.....	0.750	0.833	MS.....	6,862	10,380	08/05/2021.	09/02/2023.
78147# AB 2	Rumpke Consolidated Cos Inc Ser Sec Nt.....		.....		.....	3.B.....	3,000,000	..98.574	2,957,232	3,000,000	3,000,000	.....	.....	.....	.....	2.440	2.440	MS.....	19,723	73,200	09/24/2020.	09/24/2030.
78409V AD 6	S&P Global Inc Sr Nt.....		.....		.....1	1.G FE.....	36,166,230	..108.395	36,854,402	34,000,000	34,986,384	.....	.....(288,539)	.....	.....	4.000	3.044	JD.....	60,444	1,360,000	09/12/2017.	06/15/2025.
78409V AM 6	S&P Global Inc Sr Nt.....		.....		.....2	1.G FE.....	14,192,884	..105.804	15,447,355	14,600,000	14,355,810	.....	.....43,438	.....	.....	2.950	3.311	JJ.....	190,226	430,700	10/30/2018.	01/22/2027.
78409V AN 4	S&P Global Inc Sr Nt.....		.....		.....1	1.G FE.....	58,551,477	..130.191	76,434,901	58,710,000	58,562,008	.....	.....2,307	.....	.....	4.500	4.515	MN.....	337,583	2,641,950	08/29/2018.	05/15/2048.
78446@ AA 4	SL Green Realty Corp Sr Nt.....		.....		.....1	2.C.....	60,000,000	..107.866	64,719,420	60,000,000	60,000,000	.....	.....	.....	.....	4.270	4.270	JD.....	99,633	2,562,000	12/17/2015.	12/17/2025.
784710 AA 3	SSM Health Care Sr Unsecured Nt Ser A.....		.....		.....1	1.E FE.....	35,883,879	..109.794	38,812,285	35,350,000	35,665,664	.....	.....(54,938)	.....	.....	3.823	3.631	JD.....	112,619	1,351,431	02/08/2018.	06/01/2027.
785592 AD 8	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	6,315,000	..104.641	6,278,484	6,000,000	6,068,877	.....	.....(50,861)	.....	.....	5.625	4.694	AO.....	71,250	337,500	08/24/2016.	04/15/2023.
785592 AJ 5	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	1,095,000	..108.804	1,088,041	1,000,000	1,031,552	.....	.....(13,922)	.....	.....	5.750	4.182	MN.....	7,347	57,500	01/18/2017.	05/15/2024.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	2,711,960	..111.074	2,776,855	2,500,000	2,587,206	.....	.....(27,462)	.....	.....	5.625	4.339	MS.....	46,875	140,625	01/20/2017.	03/01/2025.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	14,826,062	..112.629	16,556,463	14,700,000	14,779,634	.....	.....(14,761)	.....	.....	5.000	4.870	MS.....	216,417	735,000	11/14/2018.	03/15/2027.
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	14,919,366	..109.885	16,482,705	15,000,000	14,946,994	.....	.....7,289	.....	.....	4.200	4.265	MS.....	185,500	630,000	02/20/2018.	03/15/2028.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	20,066,953	..114.771	21,003,056	18,300,000	19,202,966	.....	.....(201,885)	.....	.....	5.875	4.512	JD.....	2,986	1,075,125	05/11/2017.	06/30/2026.
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt.....		.....		.....1	2.C FE.....	24,126,270	..113.106	24,107,455	21,314,000	23,916,983	.....	.....(209,287)	.....	.....	4.500	2.763	MN.....	122,556	959,130	04/13/2021.	05/15/2030.
79546V AL 0	Sally Holdings Sr Nt.....		.....		.....1	4.B FE.....	27,732,875	..102.156	27,837,537	27,250,000	27,470,024	.....	.....(49,299)	.....	.....	5.625	5.393	JD.....	127,734	1,532,813	02/09/2016.	12/01/2025.
808513 BT 1	Schwab /Charles/ Corp Sr Nt.....		.....		.....1	1.F FE.....	18,865,150	..98.380	18,692,238	19,000,000	18,867,501	.....	.....2,351	.....	.....	1.950	2.028	JD.....	30,875	97,771	10/25/2021.	12/01/2031.
81211K AX 8	Sealed Air Corp Sr Nt.....		.....		.....1	3.B FE.....	22,871,620	..110.631	24,358,690	22,018,000	22,430,382	.....	.....(99,920)	.....	.....	5.500	4.938	MS.....	356,569	1,210,990	12/20/2018.	09/15/2025.
816851 BJ 7	Semptra Energy Sr Nt.....		.....		.....1	2.B FE.....	1,775,968	..112.112	1,760,165	1,570,000	1,775,816	.....	.....(153)	.....	.....	4.000	3.242	FA.....	26,167	.....	12/16/2021.	02/01/2048.
81725W AG 8	Sensata Technologies BV Sr Nt.....		.....		.....	3.C FE.....	3,943,750	..105.319	4,212,760	4,000,000	3,987,297	.....	.....6,639	.....	.....	4.875	5.063	AO.....	41,167	195,000	04/16/2014.	10/15/2023.
81725W AH 6	Sensata Technologies BV Sr Nt.....		.....		.....1	3.C FE.....	1,595,625	..109.906	1,648,595	1,500,000	1,531,912	.....	.....(10,287)	.....	.....	5.625	4.812	MN.....	14,063	84,375	11/06/2014.	11/01/2024.
81725W AJ 2	Sensata Technologies BV Sr Nt.....		.....		.....1	3.C FE.....	9,025,000	..108.559	9,770,346	9,000,000	9,010,423	.....	.....(2,475)	.....	.....	5.000	4.966	AO.....	112,500	450,000	03/19/2015.	10/01/2025.
81728U AA 2	Sensata Technologies BV Sr Nt.....		.....		.....1	3.C FE.....	413,300	..105.663	435,332	412,000	413,132	.....	.....(118)	.....	.....	4.375	4.334	FA.....	6,809	18,025	07/06/2020.	02/15/2030.
817565 CD 4	Service Corp Intl Sr Nt.....		.....		.....1	3.C FE.....	11,399,710	..104.629	11,898,536	11,372,077	11,382,231	.....	.....(4,609)	.....	.....	4.625	4.579	JD.....	23,376	525,959	02/07/2018.	12/15/2027.
817565 CE 2	Service Corp Intl Sr Nt.....		.....		.....1	3.C FE.....	20,550,250	..107.737	21,493,591	19,950,000	20,375,601	.....	.....(80,650)	.....	.....	5.125	4.610	JD.....	85,203	1,022,438	10/11/2019.	06/01/2029.
817565 CG 7	Service Corp Intl Sr Nt.....		.....		.....1	3.C FE.....	1,300,000	..102.050	1,326,650	1,300,000	1,300,000	.....	.....	.....	.....	4.000	4.000	MN.....	6,644	24,700	05/10/2021.	05/15/2031.
827048 AU 3	Silgan Holdings Inc Sr Nt.....		.....		.....1	3.C FE.....	19,834,188	..100.796	20,703,396	20,540,000	20,163,635	.....	.....104,848	.....	.....	4.750	5.380	MS.....	287,275	975,650	03/19/2019.	03/15/2025.
827048 AW 9	Silgan Holdings Inc Sr Nt.....		.....		.....1	3.B.....	10,371,189	..102.436	10,612,390	10,360,000	10,367,617	.....	.....(2,577)	.....	.....	4.125	4.096	AO.....	106,838	427,350	07/28/2020.	02/01/2028.
82967N BC 1	Sirius XM Radio Inc Sr Nt.....		.....		.....1	3.C FE.....	665,910	..107.839	651,347	604,000	654,785	.....	.....(11,125)	.....	.....	5.500	3.048	JJ.....	16,610	16,610	02/18/2021.	07/01/2029.
82967N BL 1	Sirius XM Radio Inc Sr Nt.....		.....		.....1	3.C FE.....	6,605,125	..99.979	6,599,627	6,601,000	6,604,726	.....	.....(399)	.....	.....	3.125	3.102	FA.....	77,355	.....	08/03/2021.	09/01/2026.
83001A AB 8	Six Flags Entertainment Sr Nt.....		.....		.....2	4.C FE.....	8,656,875	..101.106	8,644,597	8,550,000	8,563,518	.....	.....(22,457)	.....	.....	4.875	4.596	JJ.....	174,830	416,813	06/22/2017.	07/31/2024.
83001A AC 6	Six Flags Entertainment Sr Nt.....		LS.....		1	4.C FE.....	9,862,900	..103.558	10,117,607	9,770,000	9,798,677	.....	.....(13,996)	.....	.....	5.500	5.336	AO.....	113,441	537,350	07/24/2018.	04/15/2027.
832696 AK 4	Smucker JM Co Sr Nt.....		.....		.....1	2.B FE.....	9,799,191	..106.594	10,659,400	10,000,000	9,923,847	.....	.....21,994	.....	.....	3.500	3.755	MS.....	103,056	350,000	10/13/2015.	03/15/2025.
832696 AM 0	Smucker JM Co Sr Nt.....		.....		.....1	2.B FE.....	24,610,959	..117.261	29,579,087	25,225,000	24,791,571	.....	.....21,457	.....	.....	4.250	4.415	MS.....	315,663	1,072,063	12/07/2020.	03/15/2035.
832696 AP 3	Smucker JM Co Sr Nt.....		.....		.....1	2.B FE.....	6,226,448	..121.887	7,097,480	5,823,000	6,227,690	.....	.....(12,835)	.....	.....	4.375	3.880	MS.....	75,012	254,756	12/09/2020.	03/15/2045.
832696 AT 5	Smucker JM Co Sr Nt.....		.....		.....1	2.B FE.....	26,355,174	..108.250	25,253,549	23,329,000	26,283,402	.....	.....(68,455)	.....	.....	3.550	2.883	MS.....	243,853	828,180	12/14/2020.	03/15/2050.

SCHEDULE D - PART 1

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

E10.40

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
842434	CM	2	Southern CA Gas Co 1st Mtg.....	.....	..	.....1	1.D FE.....	7,472,550	104.629	7,847,145	7,500,000	7,491,724	.....	.....2,889	.....	.....	.....3.150	3.193	MS.....	69,563	236,250	09/08/2014.	09/15/2024.
842434	CQ	3	Southern CA Gas Co 1st Mtg.....	.....	..	.....1	1.D FE.....	5,776,601	104.071	5,853,977	5,625,000	5,697,620	.....	.....(15,319)	.....	.....	.....2.600	2.293	JD.....	6,500	146,250	07/25/2016.	06/15/2026.
8426EP	AA	6	Southern CO Gas Capital Sr Nt.....	.....	..	.....1	2.A FE.....	2,845,548	102.243	2,760,550	2,700,000	2,781,080	.....	.....(45,956)	.....	.....	.....2.450	0.717	AO.....	16,538	66,150	08/05/2020.	10/01/2023.
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....	.....	..	.....1	2.A FE.....	22,066,990	110.889	24,395,470	22,000,000	22,061,603	.....	.....(1,476)	.....	.....	.....3.950	3.932	AO.....	217,250	869,000	10/29/2019.	10/01/2046.
84756N	AE	9	Spectra Energy Partners Nt.....	.....	..	.....1	2.A FE.....	13,832,358	139.605	18,497,716	13,250,000	13,753,012	.....	.....(11,919)	.....	.....	.....5.950	5.642	MS.....	210,233	788,375	12/09/2013.	09/25/2043.
84861T	AD	0	Spirit Realty LP Sr Nt.....	.....	..	.....1	2.B FE.....	9,185,152	109.953	10,005,714	9,100,000	9,167,491	.....	.....(7,955)	.....	.....	.....4.000	3.881	JJ.....	167,844	364,000	11/14/2019.	07/15/2029.
84861T	AF	5	Spirit Realty LP Sr Nt.....	.....	..	.....1	2.B FE.....	18,691,148	105.223	19,676,645	18,700,000	18,692,806	.....	.....714	.....	.....	.....3.400	3.405	JJ.....	293,174	635,800	11/14/2019.	01/15/2030.
84861T	AG	3	Spirit Realty LP Sr Nt.....	.....	..	.....1	2.B FE.....	612,096	103.648	621,887	600,000	611,317	.....	.....(779)	.....	.....	.....3.200	2.957	FA.....	7,253	9,600	04/08/2021.	02/15/2031.
84861T	AJ	7	Spirit Realty LP Sr Nt.....	.....	..	.....1	2.B FE.....	578,736	99.311	595,867	600,000	579,945	.....	.....1,209	.....	.....	.....2.700	3.087	FA.....	6,120	7,290	04/08/2021.	02/15/2032.
85205T	AK	6	Spirit Aerosystems Inc Sr Nt.....	LS..	..	1	5.A FE.....	932,950	100.224	942,102	940,000	933,262	.....	.....312	.....	.....	.....4.600	4.730	JD.....	1,922	21,620	09/17/2021.	06/15/2028.
85238@	AA	1	StadCo LA, LLC Sr Sec Nt.....	.....	..	.....	2.C PL.....	15,000,000	105.213	15,781,950	15,000,000	15,000,000	.....	.....	.....	.....	.....3.750	3.768	FMAN..	71,875	156,250	08/05/2021.	05/15/2056.
85253#	AG	6	STAG Industrial Sr Nt Series B.....	.....	..	.....	2.C.....	10,000,000	107.339	10,733,860	10,000,000	10,000,000	.....	.....	.....	.....	.....4.100	4.100	JD.....	20,500	410,000	06/13/2018.	06/13/2025.
85253#	AJ	0	STAG Industrial Sr Nt.....	.....	..	.....	2.B Z.....	20,000,000	99.791	19,958,160	20,000,000	20,000,000	.....	.....	.....	.....	.....2.800	2.800	MS.....	144,667	.....	09/28/2021.	09/29/2031.
854502	AL	5	Stanley Black & Decker Inc Sr Nt.....	.....	..	.....1	1.G FE.....	1,993,340	101.225	2,024,498	2,000,000	1,994,500	.....	.....602	.....	.....	.....2.300	2.337	MS.....	13,544	46,000	02/03/2020.	03/15/2030.
857477	AN	3	State Street Corp Sr Nt.....	.....	..	.....	1.F FE.....	5,359,953	106.540	5,667,944	5,320,000	5,334,151	.....	.....(4,494)	.....	.....	.....3.300	3.205	JD.....	7,315	175,560	09/18/2015.	12/16/2024.
857477	AT	0	State Street Corp Sr Nt.....	.....	..	.....	1.F FE.....	32,955,780	107.912	35,611,026	33,000,000	32,982,118	.....	.....4,537	.....	.....	.....3.550	3.566	FA.....	432,804	1,171,500	08/13/2015.	08/18/2025.
857477	BD	4	State Street Corp Fix to Flt Sr Nt.....	.....	..	.....2	1.E FE.....	47,613,696	113.657	53,987,265	47,500,000	47,583,437	.....	.....(10,240)	.....	.....	.....4.141	4.112	JD.....	152,987	1,966,975	11/29/2018.	12/03/2029.
857477	BL	6	State Street Corp Sr Nt Fixed to Float.....	LS..	..	2	1.F FE.....	5,420,991	100.513	5,276,922	5,250,000	5,279,642	.....	.....(121,802)	.....	.....	.....2.825	0.497	MS.....	37,490	148,313	11/04/2020.	03/30/2023.
858119	BF	6	Steel Dynamics Inc Sr Nt.....	.....	..	.....1	2.C FE.....	10,381,270	102.807	10,483,189	10,197,000	10,271,872	.....	.....(25,165)	.....	.....	.....5.000	4.710	JD.....	22,660	509,850	10/19/2018.	12/15/2026.
858912	AF	5	Stericycle Inc Sr Nt.....	.....	..	.....1	3.C FE.....	17,091,773	102.672	17,430,558	16,977,000	17,022,988	.....	.....(28,215)	.....	.....	.....5.375	5.189	JJ.....	420,770	912,514	06/27/2019.	07/15/2024.
863667	AG	6	Stryker Corp Sr Nt.....	.....	..	.....1	2.A FE.....	345,351	122.158	366,473	300,000	342,614	.....	.....(1,288)	.....	.....	.....4.375	3.445	MN.....	1,677	13,125	10/29/2019.	05/15/2044.
863667	AJ	0	Stryker Corp Sr Nt.....	.....	..	.....1	2.A FE.....	8,035,387	128.619	7,832,921	6,090,000	7,984,552	.....	.....(50,835)	.....	.....	.....4.625	2.817	MS.....	82,934	281,663	02/01/2021.	03/15/2046.
863667	AN	1	Stryker Corp Sr Nt.....	LS..	..	1	2.A FE.....	11,967,384	107.146	12,857,556	12,000,000	11,984,915	.....	.....3,270	.....	.....	.....3.500	3.532	MS.....	123,667	420,000	03/03/2016.	03/15/2026.
863667	AQ	4	Stryker Corp Sr Nt.....	.....	..	.....1	2.A FE.....	9,233,172	108.874	9,798,696	9,000,000	9,167,878	.....	.....(25,191)	.....	.....	.....3.650	3.302	MS.....	104,025	328,500	05/07/2019.	03/07/2028.
863667	BB	6	Stryker Corp Sr Nt.....	.....	..	.....1	2.A FE.....	1,724,164	99.498	1,716,332	1,725,000	1,724,309	.....	.....133	.....	.....	.....0.600	0.607	JD.....	863	10,580	11/19/2020.	12/01/2023.
866677	AE	7	Sun Communities Sr Nt.....	.....	..	.....1	2.C FE.....	6,020,520	99.734	5,984,022	6,000,000	6,020,225	.....	.....(295)	.....	.....	.....2.700	2.659	JJ.....	82,350	.....	09/28/2021.	07/15/2031.
866677	AF	4	Sun Communities Sr Nt.....	.....	..	.....1	2.C FE.....	9,992,715	99.413	9,941,260	10,000,000	9,992,923	.....	.....208	.....	.....	.....2.300	2.311	MN.....	54,944	.....	09/28/2021.	11/01/2028.
86765B	AH	2	Energy Transfer Partners Co Gtd Nt.....	.....	..	.....1	2.C FE.....	35,447,192	129.210	43,764,651	33,871,000	35,451,197	.....	.....(1,108)	.....	.....	.....6.850	6.384	FA.....	876,506	1,918,000	12/16/2021.	02/15/2040.
86765B	AJ	8	Energy Transfer Partners Co Gtd Nt.....	.....	..	.....1	2.C FE.....	3,997,920	100.444	4,017,760	4,000,000	3,999,971	.....	.....233	.....	.....	.....4.650	4.656	FA.....	70,267	186,000	07/28/2011.	02/15/2022.
86765L	AN	7	Sunoco Finance Corp Sr Nt.....	.....	..	.....1	3.C FE.....	913,388	105.750	914,738	865,000	910,417	.....	.....(2,971)	.....	.....	.....5.875	3.774	MS.....	14,963	.....	10/25/2021.	03/15/2028.
86765L	AT	4	Sunoco Finance Corp Sr Nt.....	.....	..	.....1	3.C FE.....	1,093,813	101.646	1,092,695	1,075,000	1,093,293	.....	.....(519)	.....	.....	.....4.500	4.143	MN.....	6,181	24,188	10/26/2021.	05/15/2029.
86765L	AU	1	Sunoco Finance Corp Sr Nt.....	.....	..	.....1	3.C FE.....	1,800,000	102.545	1,845,801	1,800,000	1,800,000	.....	.....	.....	.....	.....4.500	4.500	AO.....	15,975	.....	10/05/2021.	04/30/2030.
86787G	AJ	1	SunTrust Bank Sub Nt.....	.....	..	.....	1.F FE.....	18,811,083	106.459	20,120,675	18,900,000	18,857,474	.....	.....8,893	.....	.....	.....3.300	3.356	MN.....	79,695	623,700	05/12/2016.	05/15/2026.
870836	AC	7	Swiss Bank Corp-NY Sub Nt.....	.....	..	.....1	1.G FE.....	1,244,880	118.216	1,182,163	1,000,000	1,089,844	.....	.....(22,826)	.....	.....	.....7.500	4.713	JJ.....	34,583	75,000	01/17/2014.	07/15/2025.
871829	AN	7	Sysco Corp Nt.....	.....	..	.....1	2.B FE.....	2,595,875	142.669	3,566,733	2,500,000	2,574,779	.....	.....(2,349)	.....	.....	.....6.625	6.337	MS.....	47,847	165,625	04/13/2009.	03/17/2039.
871829	AY	3	Sysco Corp Sr Nt.....	.....	..	.....1	2.B FE.....	19,168,950	122.601	23,294,095	19,000,000	19,158,733	.....	.....(3,571)	.....	.....	.....4.850	4.791	AO.....	230,375	921,500	10/17/2018.	10/01/2045.
871829	AZ	0	Sysco Corp Sr Nt.....	.....	..	.....1	2.B FE.....	8,000,000	107.250	8,579,960	8,000,000	8,000,000	.....	.....	.....	.....	.....3.750	3.750	AO.....	75,000	300,000	09/23/2015.	10/01/2025.
871829	BD	8	Sysco Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,334,681	117.158	3,397,594	2,900,000	3,311,763	.....	.....(10,818)	.....	.....	.....4.500	3.605	AO.....	32,625	130,500	10/29/2019.	04/01/2046.
871829	BF	3	Sysco Corp Sr Nt.....	.....	..	.....1	2.B FE.....	7,035,900	106.330	7,974,720	7,500,000	7,187,362	.....	.....49,343	.....	.....	.....3.250	4.099	JJ.....	112,396	243,750	10/17/2018.	07/15/2027.
871829	BH	9	Sysco Corp Sr Nt.....	.....	..	.....1	2.B FE.....	5,751,900	118.048	7,082,898	6,000,000	5,765,743	.....	.....4,465	.....	.....	.....4.450	4.711	MS.....	78,617	267,000	10/17/2018.	03/15/2048.

SCHEDULE D - PART 1

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

E10.41

1		2			3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description			Code	g	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
871829	BJ	5	Sysco Corp Sr Nt.....				1	2.B FE.....	13,474,485	101.693	13,728,596	13,500,000	13,475,475			522			3.300	3.310	FA.....	168,300	445,500	02/11/2020.	02/15/2050.					
871829	BK	2	Sysco Corp Sr Nt.....				2	2.B FE.....	6,477,055	100.417	6,527,125	6,500,000	6,480,965			2,095			2.400	2.440	FA.....	58,933	156,000	02/11/2020.	02/15/2030.					
872287	AF	4	TCI Communications Inc Deb.....					1.G FE.....	4,910,610	124.633	4,985,328	4,000,000	4,279,542			(58,263)			7.875	5.938	FA.....	119,000	315,000	08/25/2005.	02/15/2026.					
87264A	AV	7	T-Mobile USA Inc Sr Nt.....				1	3.A FE.....	21,313,338	105.274	22,412,835	21,290,000	21,294,685			(4,290)			4.750	4.728	FA.....	421,365	1,011,275	09/07/2018.	02/01/2028.					
87264A	AZ	8	T-Mobile USA Inc 1st Lien.....				1	2.C FE.....	21,881,072	117.504	22,178,899	18,875,000	21,843,921			(37,150)			4.500	3.594	AO.....	179,313	424,688	05/27/2021.	04/15/2050.					
87264A	BN	4	T-Mobile USA Inc 1st Lien.....				1	2.C FE.....	32,674,672	98.043	31,618,868	32,250,000	32,670,258			(4,415)			3.300	3.229	FA.....	402,050	532,125	05/27/2021.	02/15/2051.					
87264A	BT	1	T-Mobile USA Inc Sr Nt.....				1	3.A FE.....	1,982,325	98.733	1,984,523	2,010,000	1,984,151			1,826			2.875	3.028	FA.....	21,831	33,870	03/04/2021.	02/15/2031.					
87264A	BX	2	T-Mobile USA Inc 1st Lien.....				1	2.C FE.....	3,806,276	97.164	3,744,681	3,854,000	3,807,416			1,139			2.250	2.388	MN.....	11,080	43,358	09/24/2021.	11/15/2031.					
87264A	CA	1	T-Mobile USA Inc 1st Lien.....				1	2.C FE.....	6,146,288	99.428	5,965,686	6,000,000	6,133,709			(12,579)			2.050	1.656	FA.....	46,467	61,500	05/27/2021.	02/15/2028.					
87264A	CB	9	T-Mobile USA Inc 1st Lien.....				1	2.C FE.....	12,973,374	99.682	12,460,238	12,500,000	12,946,518			(26,856)			2.550	2.107	FA.....	120,417	159,375	05/27/2021.	02/15/2031.					
87264A	CP	8	T-Mobile USA Inc Secured Nt.....				1	2.C FE.....	996,900	100.872	1,008,715	1,000,000	996,912			12			2.700	2.734	MS.....	1,875		12/01/2021.	03/15/2032.					
87305Q	CE	9	TTX Co Sr Nt.....				1	1.F FE.....	104,734	105.138	99,881	95,000	100,765			(3,271)			4.125	0.627	AO.....	980	3,919	10/13/2020.	10/01/2023.					
87305Q	CH	2	TTX Co Sr Nt.....				1	1.F FE.....	17,005,465	106.809	18,157,462	17,000,000	17,002,206			(676)			3.600	3.595	JJ.....	282,200	612,000	11/13/2014.	01/15/2025.					
87305Q	CN	9	TTX Co Sr Nt.....				1	1.F FE.....	15,053,587	130.249	19,537,275	15,000,000	15,051,116			(979)			4.600	4.578	FA.....	287,500	690,000	01/11/2019.	02/01/2049.					
87318*	AA	2	TWE USA Partnership Sr Nt Ser A.....					2.C PL.....	20,000,000	107.606	21,521,140	20,000,000	20,000,000						3.720	3.720	JD.....	8,267	744,000	06/27/2017.	06/27/2027.					
87318*	AB	0	TWE USA Partnership Sr Nt Ser B.....					2.C PL.....	10,000,000	108.122	10,812,190	10,000,000	10,000,000						3.820	3.820	JD.....	4,244	382,000	06/27/2017.	06/27/2029.					
875127	BG	6	Tampa Elec Co Sr Nt.....				1	1.G FE.....	7,901,920	113.379	9,070,296	8,000,000	7,906,074			1,842			3.625	3.692	JD.....	12,889	290,000	07/22/2019.	06/15/2050.					
87612B	BG	6	Targa Resources Partners Sr Nt.....				1	3.A FE.....	9,828,546	105.478	10,611,047	10,060,000	9,890,674			23,210			5.000	5.330	JJ.....	231,939	503,000	05/15/2019.	01/15/2028.					
87612B	BQ	4	Targa Resources Partners Sr Nt.....				1	3.A FE.....	2,259,916	109.379	2,469,769	2,258,000	2,259,717			(197)			5.500	5.485	MS.....	41,397	124,190	12/01/2020.	03/01/2030.					
87612B	BT	8	Targa Resources Partners Sr Nt.....				1	3.A FE.....	3,788,776	104.694	3,976,278	3,798,000	3,789,227			451			4.000	4.027	JJ.....	70,052	68,786	04/22/2021.	01/15/2032.					
88033G	DG	2	Tenet Healthcare Corp 1st Lien.....				1	4.A FE.....	969,525	102.960	957,527	930,000	966,887			(2,638)			4.625	3.371	JD.....	1,912	21,506	09/27/2021.	06/15/2028.					
880349	AR	6	Tenneco Automotive Inc Sr Nt.....	LS			1	4.C FE.....	3,983,007	96.627	3,819,665	3,953,000	3,964,908			(4,986)			5.000	4.855	JJ.....	91,139	197,650	03/02/2018.	07/15/2026.					
880349	AT	2	Tenneco Automotive Inc 1st Lien.....				1	3.C FE.....	3,485,581	98.570	3,439,100	3,489,000	3,486,002			421			5.125	5.139	AO.....	37,749	103,313	03/04/2021.	04/15/2029.					
882884	B*	9	Texas-New Mexico Power Company 1st Mtg B.....					1.F.....	12,000,000	109.210	13,105,236	12,000,000	12,000,000						3.600	3.600	JJ.....	216,000	432,000	07/01/2019.	07/01/2029.					
883556	BY	7	Thermo Fisher Scientific Inc Sr Nt.....				2	2.A FE.....	21,346,200	124.904	26,979,350	21,600,000	21,366,763			5,020			4.100	4.169	FA.....	334,560	885,600	08/10/2017.	08/15/2047.					
883556	BZ	4	Thermo Fisher Scientific Inc Sr Nt.....				1	2.A FE.....	9,486,795	103.801	9,861,105	9,500,000	9,489,437			1,215			2.600	2.616	AO.....	61,750	247,000	09/24/2019.	10/01/2029.					
88579Y	BG	5	3M Co Sr Nt.....				1	1.E FE.....	9,996,500	109.169	10,916,870	10,000,000	9,997,437			311			3.375	3.379	MS.....	112,500	337,500	02/12/2019.	03/01/2029.					
88732J	AN	8	Time Warner Cable Inc Sr Nt.....				1	2.C FE.....	5,111,600	141.784	7,089,220	5,000,000	5,088,000			(2,738)			7.300	7.117	JJ.....	182,500	365,000	02/03/2009.	07/01/2038.					
88732J	AU	2	Time Warner Cable Inc Co Gtd Nt.....				1	2.C FE.....	6,905,990	136.501	8,872,565	6,500,000	6,819,027			(9,846)			6.750	6.283	JD.....	19,500	438,750	09/02/2009.	06/15/2039.					
887389	E@	9	Timken Co Sr Nt.....					2.C.....	24,046,000	106.286	24,169,459	22,740,000	22,740,000					(1,692,000)	2.020	2.020	MS.....	145,460	479,851	09/07/2017.	09/07/2027.					
891906	AB	5	Global Payments Inc Sr Nt.....				1	2.C FE.....	431,004	103.064	412,256	400,000	414,097			(12,008)			3.750	0.707	JD.....	1,250	15,000	07/31/2020.	06/01/2023.					
891906	AF	6	Global Payments Inc Sr Nt.....					2.C FE.....	1,526,012	111.626	1,473,468	1,320,000	1,512,091			(13,921)			4.450	2.020	JD.....	4,895	29,370	06/30/2021.	06/01/2028.					
89236T	FN	0	Toyota Motor Credit Corp Sr Nt.....					1.E FE.....	654,006	104.414	626,483	600,000	629,656			(17,160)			3.450	0.551	MS.....	5,807	20,700	07/29/2020.	09/20/2023.					
89236T	FX	8	Toyota Motor Credit Corp Sr Nt MTN.....					1.E FE.....	4,996,850	100.589	5,029,435	5,000,000	4,999,699			1,070			2.650	2.672	AO.....	29,076	132,500	04/09/2019.	04/12/2022.					
89236T	GW	9	Toyota Motor Credit Corp Sr Nt.....					1.E FE.....	318,585	102.796	308,388	300,000	308,706			(6,961)			2.900	0.554	MS.....	2,199	8,700	07/29/2020.	03/30/2023.					
89236T	HD	0	Toyota Motor Credit Corp MT Nt.....					1.E FE.....	2,698,326	99.981	2,699,482	2,700,000	2,699,532			838			0.450	0.481	JJ.....	5,366	12,116	07/20/2020.	07/22/2022.					
89236T	HF	5	Toyota Motor Credit Corp Sr Nt.....					1.E FE.....	2,997,690	99.627	2,988,795	3,000,000	2,998,749			767			0.500	0.526	FA.....	5,708	15,000	08/11/2020.	08/14/2023.					
89236T	JK	2	Toyota Motor Credit Corp Sr Nt MTN.....				1	1.E FE.....	4,498,020	98.597	4,436,852	4,500,000	4,498,228			208			1.125	1.134	JD.....	1,828	25,313	06/15/2021.	06/18/2026.					
893574	AH	6	Transcontinental Gas P L Corp Sr Nt.....				2	2.A FE.....	16,395,210	122.175	15,882,776	13,000,000	15,241,779			(542,967)			7.850	3.051	FA.....	425,208	1,020,500	10/29/2019.	02/01/2026.					
893574	AK	9	Transcontinental Gas P L Corp Sr Nt.....				1	2.A FE.....	1,069,900	109.678	1,096,780	1,000,000	1,052,945			(8,001)			4.000	3.022	MS.....	11,778	40,000	10/29/2019.	03/15/2028.					

SCHEDULE D - PART 1

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

E10.42

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
893647	BL	0	Transdigm Group Inc Sr Sub Nt.....	.....	.....1	4.C FE.....	.....	.....	.....3,999,527	103.046	3,987,896	3,870,000	3,990,466	.....	.....	.....(9,061)	.....	.....	.....5.500	4.334	MN.....	27,198	106,425	10/14/2021.	11/15/2027.
893830	BQ	1	Transocean Inc Sr Nt.....	.....	.....1	5.C FE.....	.....	.....	.....345,293	98.114	827,104	843,000	345,293	.....	.....	.....	.....	.....	.....11.500	35.417	JJ.....	40,663	85,904	09/11/2020.	01/30/2027.
89469A	AD	6	TreeHouse Foods Inc Sr Nt.....	LS.....	1	5.A FE.....	.....	.....	.....2,300,625	96.016	2,256,381	2,350,000	2,302,131	.....	.....1,506	.....	.....	.....	.....4.000	4.355	MS.....	31,333	.....	10/06/2021.	09/01/2028.
89788K	AA	4	Truist Bank Sub Nt.....	.....	.....2	1.F FE.....	.....	.....	.....16,485,682	99.944	16,390,800	16,400,000	16,481,402	.....	.....(4,513)	.....	.....	.....	.....2.250	2.181	MS.....	112,750	297,000	06/29/2021.	03/11/2030.
89838Q	AA	1	Boston University Secured Nt Ser CC.....	.....	.....1	1.D FE.....	.....	.....	.....9,000,000	122.812	11,053,089	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....4.061	4.061	AO.....	91,373	365,490	08/15/2018.	10/01/2048.
902494	AX	1	Tyson Foods Inc Sr Nt.....	.....	.....1	2.B FE.....	.....	.....	.....19,055,468	106.369	20,077,073	18,875,000	18,929,244	.....	.....(19,363)	.....	.....	.....	.....3.950	3.834	FA.....	281,657	745,563	09/02/2014.	08/15/2024.
902494	AY	9	Tyson Foods Inc Sr Nt.....	.....	.....1	2.B FE.....	.....	.....	.....17,123,270	130.404	20,864,592	16,000,000	16,992,001	.....	.....(24,844)	.....	.....	.....	.....5.150	4.698	FA.....	311,289	824,000	05/16/2016.	08/15/2044.
902494	BC	6	Tyson Foods Inc Sr Nt.....	.....	.....1	2.B FE.....	.....	.....	.....7,488,990	107.743	8,619,432	8,000,000	7,656,880	.....	.....54,875	.....	.....	.....	.....3.550	4.450	JD.....	22,878	284,000	10/17/2018.	06/02/2027.
902494	BD	4	Tyson Foods Inc Sr Nt.....	.....	.....1	2.B FE.....	.....	.....	.....3,001,716	124.244	3,727,317	3,000,000	3,001,543	.....	.....(41)	.....	.....	.....	.....4.550	4.546	JD.....	10,996	136,500	05/23/2017.	06/02/2047.
902494	BH	5	Tyson Foods Inc Sr Nt.....	.....	.....1	2.B FE.....	.....	.....	.....33,155,440	134.826	45,840,840	34,000,000	33,193,917	.....	.....13,465	.....	.....	.....	.....5.100	5.266	MS.....	447,950	1,734,000	02/13/2019.	09/23/2048.
902494	BK	8	Tyson Foods Inc Sr Nt.....	.....	.....1	2.B FE.....	.....	.....	.....2,999,460	113.228	3,396,852	3,000,000	2,999,629	.....	.....43	.....	.....	.....	.....4.350	4.352	MS.....	43,500	130,500	02/13/2019.	03/01/2029.
90265E	AM	2	UDR Inc Sr MTN.....	.....	.....1	2.A FE.....	.....	.....	.....2,474,700	107.147	2,678,675	2,500,000	2,482,212	.....	.....2,871	.....	.....	.....	.....3.500	3.644	JJ.....	43,750	87,500	04/30/2019.	07/01/2027.
90265E	AN	0	UDR Inc Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....1,794,504	107.135	1,955,206	1,825,000	1,802,981	.....	.....3,196	.....	.....	.....	.....3.500	3.725	JJ.....	29,453	63,875	04/11/2019.	01/15/2028.
90265E	AP	5	UDR Inc Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....2,242,020	113.167	2,263,348	2,000,000	2,189,359	.....	.....(24,807)	.....	.....	.....	.....4.400	2.862	JJ.....	37,889	88,000	10/29/2019.	01/26/2029.
90265E	AQ	3	UDR Inc Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....4,754,700	105.401	4,743,063	4,500,000	4,710,709	.....	.....(24,171)	.....	.....	.....	.....3.200	2.534	JJ.....	66,400	144,000	02/19/2020.	01/15/2030.
90265E	AR	1	UDR Inc Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....13,091,429	104.390	13,675,038	13,100,000	13,093,188	.....	.....554	.....	.....	.....	.....3.000	3.006	FA.....	148,467	393,000	11/14/2019.	08/15/2031.
90265E	AS	9	UDR Inc Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....2,488,925	103.671	2,591,768	2,500,000	2,490,286	.....	.....606	.....	.....	.....	.....3.100	3.137	MN.....	12,917	77,500	10/02/2019.	11/01/2034.
90265E	AU	4	UDR Inc Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....6,266,832	92.761	5,843,912	6,300,000	6,269,312	.....	.....2,374	.....	.....	.....	.....1.900	1.949	MS.....	35,245	90,108	12/01/2020.	03/15/2033.
904764	AY	3	Unilever Cap Corp Sr Nt.....	.....	.....1	1.E FE.....	.....	.....	.....39,384,400	106.154	42,461,720	40,000,000	39,647,881	.....	.....59,766	.....	.....	.....	.....2.900	3.080	MN.....	180,444	1,160,000	05/02/2017.	05/05/2027.
904764	BC	0	Unilever Cap Corp Sr Nt.....	.....	.....1	1.E FE.....	.....	.....	.....16,250,685	109.519	18,070,586	16,500,000	16,334,422	.....	.....23,287	.....	.....	.....	.....3.500	3.682	MS.....	158,813	577,500	03/19/2018.	03/22/2028.
906548	CN	0	Union Elec Co 1st Mtg Bd.....	.....	.....1	1.F FE.....	.....	.....	.....11,053,393	118.595	13,164,045	11,100,000	11,056,590	.....	.....919	.....	.....	.....	.....4.000	4.024	AO.....	111,000	444,000	04/03/2018.	04/01/2048.
907818	DT	2	Union Pacific Corp Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....7,695,800	124.913	8,743,938	7,000,000	7,607,435	.....	.....(16,414)	.....	.....	.....	.....4.821	4.213	FA.....	140,613	337,470	01/08/2016.	02/01/2044.
907818	DY	1	Union Pacific Corp Nt.....	.....	.....1	2.A FE.....	.....	.....	.....6,131,031	105.463	6,459,603	6,125,000	6,126,939	.....	.....(598)	.....	.....	.....	.....3.250	3.239	JJ.....	91,790	199,063	08/11/2014.	01/15/2025.
907818	EM	6	Union Pacific Corp Sr Nt.....	.....	.....2	2.A FE.....	.....	.....	.....1,593,918	117.458	1,996,791	1,700,000	1,601,678	.....	.....1,657	.....	.....	.....	.....3.799	4.139	AO.....	16,146	64,583	12/22/2016.	10/01/2051.
907818	EW	4	Union Pacific Corp Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....13,279,926	127.915	17,268,458	13,500,000	13,293,917	.....	.....3,872	.....	.....	.....	.....4.500	4.600	MS.....	187,313	607,500	12/10/2018.	09/10/2048.
907818	EY	0	Union Pacific Corp Sr Nt.....	.....	.....1	2.A FE.....	.....	.....	.....28,383,851	112.348	32,019,294	28,500,000	28,418,693	.....	.....10,555	.....	.....	.....	.....3.950	3.999	MS.....	347,106	1,125,750	12/20/2018.	09/10/2028.
907818	FB	9	Union Pacific Corp Sr Nt.....	.....	.....1	1.G FE.....	.....	.....	.....9,995,700	110.848	11,084,840	10,000,000	9,996,863	.....	.....376	.....	.....	.....	.....3.700	3.705	MS.....	123,333	370,000	02/11/2019.	03/01/2029.
907818	FC	7	Union Pacific Corp Sr Nt.....	.....	.....1	1.G FE.....	.....	.....	.....19,859,400	125.200	25,039,900	20,000,000	19,866,716	.....	.....2,534	.....	.....	.....	.....4.300	4.342	MS.....	286,667	860,000	02/11/2019.	03/01/2049.
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....	.....	.....1	1.D FE.....	.....	.....	.....869,534	102.554	774,036	754,758	756,097	.....	.....(30,095)	.....	.....	.....	.....6.061	2.010	JJ.....	20,840	45,746	05/30/2013.	01/17/2023.
90964*	AG	0	United Bottling Mgt Co LLC Sr Nt Ser A.....	.....	.....1	2.A PL.....	.....	.....	.....10,000,000	109.829	10,982,850	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....3.990	3.990	JD.....	11,083	399,000	12/21/2016.	12/21/2026.
90964*	AH	8	United Bottling Mgt Co LLC Sr Nt Ser B.....	.....		2.A PL.....	.....	.....	.....8,000,000	116.057	9,284,592	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....4.240	4.240	JD.....	9,422	339,200	12/21/2016.	12/21/2031.
90982P	AA	5	United Cities Gas Co Nt Ser A.....	.....		1.G FE.....	.....	.....	.....1,041,000	114.871	1,148,712	1,000,000	1,011,802	.....	.....(2,553)	.....	.....	.....	.....6.670	6.328	JD.....	2,964	66,700	01/16/2003.	12/15/2025.
911312	AY	2	United Parcel Service Sr Nt.....	.....	.....1	1.G FE.....	.....	.....	.....7,607,680	104.146	8,331,664	8,000,000	7,770,920	.....	.....43,025	.....	.....	.....	.....2.400	3.037	MN.....	24,533	192,000	01/11/2018.	11/15/2026.
911312	AZ	9	United Parcel Service Sr Nt.....	.....	.....1	1.G FE.....	.....	.....	.....13,381,605	112.547	15,193,832	13,500,000	13,394,639	.....	.....2,643	.....	.....	.....	.....3.400	3.447	MN.....	58,650	459,000	10/19/2016.	11/15/2046.
911312	BM	7	United Parcel Service Sr Nt.....	.....	.....1	1.G FE.....	.....	.....	.....15,108,384	107.886	16,830,169	15,600,000	15,282,256	.....	.....47,835	.....	.....	.....	.....3.050	3.435	MN.....	60,797	475,800	03/12/2018.	11/15/2027.
911312	BN	5	United Parcel Service Sr Nt.....	.....	.....1	1.G FE.....	.....	.....	.....22,650,937	119.321	28,063,082	23,519,000	22,712,318	.....	.....17,298	.....	.....	.....	.....3.750	3.962	MN.....	112,695	881,963	06/18/2018.	11/15/2047.
911365	BG	8	United Rentals Inc Sr Nt.....	.....	.....2	3.B FE.....	.....	.....	.....16,651,638	105.081	17,517,907	16,670,924	16,651,572	.....	.....1,073	.....	.....	.....	.....4.875	4.888	JJ.....	374,749	812,708	09/27/2018.	01/15/2028.
911365	BL	7	United Rentals Inc Sr Nt.....	.....	.....1	3.B FE.....	.....	.....	.....839,860	108.245	848,644	784,000	829,113	.....	.....(7,446)	.....	.....	.....	.....5.250	4.039	JJ.....	18,979	41,160	07/15/2020.	01/15/2030.
911365	BM	5	United Rentals Inc 2nd Lien.....	.....	.....1																				

SCHEDULE D - PART 1

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

E10.43

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911365	BN	3	United Rentals Inc Sr Nt.....	.....	..	.....1	3.B FE.....	277,770	103.247	291,155	282,000	278,381	.....	.....346	.....	.....	.....4.000	4.180	JJ.....	5,201	11,280	03/06/2020.	07/15/2030.
91159H	HK	9	US Bancorp Sub Nt.....	.....	..	.....	1.F FE.....	29,758,279	106.229	31,388,545	29,548,000	29,617,882	.....	.....(24,362)	.....	.....	.....3.600	3.507	MS.....	325,028	1,063,728	09/11/2015.	09/11/2024.
91159H	HM	5	US Bancorp Sub Nt MTN.....	.....	..	.....	1.F FE.....	2,976,405	105.888	3,176,646	3,000,000	2,987,656	.....	.....2,619	.....	.....	.....3.100	3.203	AO.....	16,533	93,000	07/07/2017.	04/27/2026.
91159H	HN	3	US Bancorp Sr MT Nt.....	.....	..	.....	1.F FE.....	2,865,030	103.862	3,115,857	3,000,000	2,925,069	.....	.....15,142	.....	.....	.....2.375	2.965	JJ.....	31,469	71,250	11/07/2017.	07/22/2026.
91159H	HR	4	US Bancorp Sr MTN Ser X.....	.....	..	.....2	1.F FE.....	6,022,820	107.258	6,435,498	6,000,000	6,013,607	.....	.....(2,350)	.....	.....	.....3.150	3.103	AO.....	33,600	189,000	11/20/2017.	04/27/2027.
912920	AK	1	Qwest Corp Sr Nt.....	.....	..	.....	3.B FE.....	435,675	116.169	429,823	370,000	421,833	.....	.....(12,994)	.....	.....	.....7.250	3.205	MS.....	7,898	26,825	12/04/2020.	09/15/2025.
913017	BP	3	United Technologies Corp Sr Nt.....	.....	..	.....1	2.A FE.....	3,880,159	141.531	4,245,924	3,000,000	3,690,532	.....	.....(28,487)	.....	.....	.....6.125	4.183	JJ.....	84,729	183,750	05/19/2014.	07/15/2038.
913017	BT	5	United Technologies Corp Sr Nt.....	.....	..	.....1	2.A FE.....	7,084,115	124.187	8,072,155	6,500,000	6,987,924	.....	.....(15,635)	.....	.....	.....4.500	3.956	JD.....	24,375	292,500	07/08/2015.	06/01/2042.
913017	CP	2	United Technologies Corp Sr Nt.....	.....	..	.....1	2.A FE.....	8,601,195	116.691	10,064,625	8,625,000	8,603,290	.....	.....483	.....	.....	.....4.050	4.066	MN.....	55,308	349,313	05/01/2017.	05/04/2047.
913017	CR	8	United Technologies Corp Sr Nt.....	.....	..	.....2	2.A FE.....	30,000,000	106.521	31,956,420	30,000,000	30,000,000	.....	.....3,125	.....	.....	.....3.125	3.125	MN.....	148,438	937,500	05/01/2017.	05/04/2027.
91324P	BZ	4	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	9,128,930	101.801	9,162,045	9,000,000	9,015,727	.....	.....(13,643)	.....	.....	.....2.750	2.591	FA.....	93,500	247,500	10/22/2012.	02/15/2023.
91324P	CD	2	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	10,850,840	121.558	13,371,424	11,000,000	10,877,217	.....	.....3,479	.....	.....	.....4.250	4.331	MS.....	137,653	467,500	02/25/2013.	03/15/2043.
91324P	CV	2	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	18,977,226	107.035	20,336,726	19,000,000	18,989,744	.....	.....2,251	.....	.....	.....3.100	3.114	MS.....	173,428	589,000	02/23/2016.	03/15/2026.
91324P	CX	8	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	8,308,375	121.890	7,992,295	6,557,000	8,261,724	.....	.....(46,650)	.....	.....	.....4.200	2.738	JJ.....	126,987	275,394	01/11/2021.	01/15/2047.
91324P	CZ	3	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	7,178,316	122.944	6,825,845	5,552,000	7,136,057	.....	.....(42,259)	.....	.....	.....4.250	2.669	AO.....	49,814	235,960	01/15/2021.	04/15/2047.
91324P	DF	6	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	4,185,458	115.330	4,059,623	3,520,000	4,171,409	.....	.....(14,049)	.....	.....	.....3.750	2.730	AO.....	27,867	93,750	10/22/2021.	10/15/2047.
91324P	DL	3	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	6,426,676	124.204	6,495,859	5,230,000	6,421,269	.....	.....(5,407)	.....	.....	.....4.250	2.983	JD.....	9,879	111,138	10/22/2021.	06/15/2048.
91324P	DQ	2	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	6,437,088	128.263	6,156,634	4,800,000	6,398,190	.....	.....(38,898)	.....	.....	.....4.450	2.684	JD.....	9,493	213,600	01/15/2021.	12/15/2048.
91324P	DX	7	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.F FE.....	5,550,690	99.374	5,564,922	5,600,000	5,554,103	.....	.....3,412	.....	.....	.....2.000	2.107	MN.....	14,311	112,000	04/27/2021.	05/15/2030.
91324P	ED	0	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.F FE.....	16,233,820	101.751	16,280,096	16,000,000	16,224,894	.....	.....(8,926)	.....	.....	.....2.300	2.129	MN.....	47,022	179,911	10/22/2021.	05/15/2031.
91412N	BC	3	University of Chicago Unsecured Nt.....	.....	..	.....1	1.C FE.....	15,900,000	126.055	20,042,729	15,900,000	15,900,000	.....	.....	.....	.....	.....4.003	4.003	AO.....	159,119	636,477	09/06/2018.	10/01/2053.
91831A	AC	5	VRX Escrow Corp Sr Nt.....	.....	..	.....	4.B FE.....	5,291,121	102.068	5,244,238	5,138,000	5,198,013	.....	.....(16,179)	.....	.....	.....6.125	5.730	AO.....	66,437	314,703	04/17/2015.	04/15/2025.
91860@	AA	4	VA Sheffield 2021 Lease Financ Sr Nt.....	.....	..	.....	1.D IF.....	7,463,928	100.239	7,481,797	7,463,928	7,463,928	.....	.....	.....	.....	.....2.850	2.867	MON.....	6,500	83,907	07/29/2021.	05/20/2041.
91863@	AB	9	Vista Equity Partners LP Sr Nt Ser B.....	.....	..	.....	1.D PL.....	35,000,000	97.928	34,274,800	35,000,000	35,000,000	.....	.....	.....	.....	.....3.210	3.210	AO.....	184,129	.....	11/02/2021.	10/21/2033.
91913Y	AT	7	Valero Energy Corp Sr Nt.....	LS.....	..	1	2.B FE.....	12,231,000	118.908	11,890,840	10,000,000	12,213,390	.....	.....(17,610)	.....	.....	.....4.900	3.499	MS.....	144,278	.....	09/16/2021.	03/15/2045.
91913Y	AW	0	Valero Energy Corp Sr Nt.....	.....	..	.....1	2.B FE.....	10,838,135	109.151	10,642,213	9,750,000	10,798,402	.....	.....(39,733)	.....	.....	.....4.000	2.326	AO.....	97,500	195,000	09/17/2021.	04/01/2029.
91913Y	BD	1	Valero Energy Corp Sr Nt.....	.....	..	.....1	2.B FE.....	14,951,100	99.780	14,966,955	15,000,000	14,951,183	.....	.....83	.....	.....	.....3.650	3.668	JD.....	48,667	.....	11/18/2021.	12/01/2051.
91914J	AB	8	Valero Energy Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,167,658	110.957	3,095,695	2,790,000	3,151,192	.....	.....(16,466)	.....	.....	.....4.500	2.170	MS.....	36,968	.....	09/16/2021.	03/15/2028.
92277G	AB	3	Ventas Realty LP Sr Nt.....	.....	..	.....1	2.A FE.....	14,095,766	135.222	15,293,597	11,310,000	14,034,948	.....	.....(60,818)	.....	.....	.....5.700	4.005	MS.....	162,958	322,335	03/30/2021.	09/30/2043.
92277G	AQ	0	Ventas Realty LP Sr Nt.....	.....	..	.....1	2.A FE.....	4,128,285	125.867	4,405,331	3,500,000	4,119,729	.....	.....(8,556)	.....	.....	.....4.875	3.814	AO.....	36,021	85,313	05/05/2021.	04/15/2049.
92277G	AU	1	Ventas Realty LP Sr Nt.....	.....	..	.....1	2.A FE.....	4,342,520	103.973	4,262,889	4,100,000	4,323,286	.....	.....(19,234)	.....	.....	.....3.000	2.234	JJ.....	56,717	61,500	07/01/2021.	01/15/2030.
92277G	AV	9	Ventas Realty LP Sr Nt.....	.....	..	.....1	2.A FE.....	5,541,720	116.917	5,378,177	4,600,000	5,460,998	.....	.....(80,722)	.....	.....	.....4.750	2.340	MN.....	27,919	218,500	02/17/2021.	11/15/2030.
92277G	AW	7	Ventas Realty LP Sr Nt.....	.....	..	.....	2.A FE.....	21,463,919	99.127	21,415,419	21,604,000	21,467,402	.....	.....3,483	.....	.....	.....2.500	2.574	MS.....	196,536	.....	09/27/2021.	09/01/2031.
92343V	BT	0	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	43,628,086	156.988	58,085,486	37,000,000	42,771,847	.....	.....(139,045)	.....	.....	.....6.550	5.328	MS.....	713,586	2,423,500	08/30/2018.	09/15/2043.
92343V	CK	8	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	16,641,498	129.142	21,695,906	16,800,000	16,651,374	.....	.....3,027	.....	.....	.....4.862	4.924	FA.....	294,961	816,816	12/20/2018.	08/21/2046.
92343V	CM	4	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	1,144,422	137.292	1,235,628	900,000	1,136,533	.....	.....(3,738)	.....	.....	.....5.012	3.631	FA.....	16,289	45,108	10/29/2019.	08/21/2054.
92343V	CX	0	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	8,431,290	125.766	8,803,648	7,000,000	8,368,260	.....	.....(31,058)	.....	.....	.....4.522	3.402	MS.....	93,203	316,540	12/03/2019.	09/15/2048.
92552V	AK	6	Viasat Inc Sr Nt.....	.....	..	.....2	4.B FE.....	3,190,350	100.515	3,136,071	3,120,000	3,150,915	.....	.....(39,435)	.....	.....	.....5.625	3.440	MS.....	51,675	87,750	04/22/2021.	09/15/2025.
92552V	AL	4	Viasat Inc 1st Lien.....	.....	..	.....1	3.A FE.....	1,526,529	103.006	1,502,852	1,459,000	1,508,701	.....	.....(17,828)	.....	.....	.....5.625	3.416	AO.....	17,326	41,034	07/22/2021.	04/15/2027.
92552V	AN	0	Viasat Inc Sr Nt.....	.....	..	.....1	4.B FE.....	995,063	100.198	946,872	945,000	988,630	.....	.....(6,432)	.....	.....	.....6.500	5.058	JJ.....	28,324	27,788	10/07/2021.	07/15/2028.

SCHEDULE D - PART 1

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

E10.44

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
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SCHEDULE D - PART 1

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

E10.45

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94106L	BE	8	Waste Management Inc Sr Nt.....	.....		.....1	2.A FE.....	10,973,300	.....	106.922	12,296,007	11,500,000	11,131,827	.....	.....55,083	.....	.....	.....3.150	3.763	MN.....	46,288	362,250	01/08/2019.	11/15/2027.
948741	AH	6	Weingarten Realty Inv Sr Nt.....	.....		.....1	2.A FE.....	6,496,395	.....	101.341	6,587,178	6,500,000	6,499,778	.....	.....433	.....	.....	.....3.375	3.382	MS.....	64,594	219,375	10/03/2012.	10/15/2022.
948741	AJ	2	Weingarten Realty Inv Sr Nt.....	.....		.....1	2.A FE.....	19,905,600	.....	102.588	20,517,560	20,000,000	19,986,071	.....	.....10,415	.....	.....	.....3.500	3.556	AO.....	147,778	700,000	03/19/2013.	04/15/2023.
948741	AL	7	Weingarten Realty Inv Sr Nt.....	.....		.....1	2.A FE.....	16,973,200	.....	105.366	17,912,186	17,000,000	16,993,299	.....	.....1,507	.....	.....	.....3.850	3.861	JD.....	54,542	654,500	08/02/2016.	06/01/2025.
948741	AM	5	Weingarten Realty Inv Sr Nt.....	.....		.....1	2.A FE.....	7,938,243	.....	105.285	8,333,284	7,915,000	7,937,808	.....	.....(4,569)	.....	.....	.....3.250	3.182	FA.....	97,179	257,238	11/05/2019.	08/15/2026.
94973V	BB	2	Anthem Inc Sr Nt.....	.....		.....1	2.B FE.....	7,562,807	.....	125.427	7,400,199	5,900,000	7,510,269	.....	.....(52,538)	.....	.....	.....4.650	2.907	JJ.....	126,506	137,175	01/14/2021.	01/15/2043.
94973V	BF	3	Anthem Inc Sr Nt.....	.....		.....1	2.B FE.....	6,097,923	.....	132.364	5,939,150	4,487,000	6,049,973	.....	.....(47,950)	.....	.....	.....5.100	2.941	JJ.....	105,519	114,419	01/13/2021.	01/15/2044.
94973V	BK	2	Anthem Inc Sr Nt.....	.....		.....1	2.B FE.....	5,437,950	.....	125.683	5,278,694	4,200,000	5,401,175	.....	.....(36,775)	.....	.....	.....4.650	2.891	FA.....	73,780	195,300	01/13/2021.	08/15/2044.
94974B	GL	8	Wells Fargo & Co Sub Nt.....	.....		.....	2.B FE.....	2,732,800	.....	111.776	2,794,398	2,500,000	2,672,740	.....	.....(28,218)	.....	.....	.....4.300	2.943	JJ.....	47,479	107,500	10/29/2019.	07/22/2027.
94974B	GQ	7	Wells Fargo & Co Sub Nt.....	.....		.....	2.B FE.....	25,305,690	.....	126.395	32,230,802	25,500,000	25,326,034	.....	.....3,751	.....	.....	.....4.900	4.949	MN.....	152,717	1,249,500	11/09/2015.	11/17/2045.
94974B	GT	1	Wells Fargo & Co MT Sub Nt.....	.....		.....	2.B FE.....	17,579,584	.....	118.520	20,859,538	17,600,000	17,581,655	.....	.....411	.....	.....	.....4.400	4.407	JD.....	36,569	774,400	06/07/2016.	06/14/2046.
95040Q	AL	8	Welltower Inc Sr Nt.....	.....		.....1	2.A FE.....	17,706,244	.....	102.306	17,187,475	16,800,000	17,629,275	.....	.....(76,970)	.....	.....	.....2.750	2.131	JJ.....	213,033	231,000	02/08/2021.	01/15/2031.
95040Q	AM	6	Welltower Inc Sr Nt.....	LS.....		1	2.A FE.....	27,731,791	.....	102.350	28,231,173	27,583,000	27,732,287	.....	.....496	.....	.....	.....2.800	2.730	JD.....	64,360	491,395	09/29/2021.	06/01/2031.
95040Q	AN	4	Welltower Inc Sr Nt.....	.....		.....	2.A FE.....	5,982,900	.....	98.670	5,920,218	6,000,000	5,983,998	.....	.....1,098	.....	.....	.....2.050	2.091	JJ.....	62,525	.....	06/23/2021.	01/15/2029.
95040Q	AP	9	Welltower Inc Sr Nt.....	.....		.....1	2.A FE.....	14,987,550	.....	101.336	15,200,325	15,000,000	14,987,550	.....	.....	.....	.....	.....2.750	2.760	JJ.....	48,125	.....	11/16/2021.	01/15/2032.
95709T	AP	5	Westar Energy Inc 1st Mtg Bd.....	.....		.....1	1.F FE.....	21,914,640	.....	105.488	23,207,294	22,000,000	21,952,426	.....	.....8,217	.....	.....	.....3.100	3.145	AO.....	170,500	682,000	02/27/2017.	04/01/2027.
958254	AH	7	Western Gas Partners LP Sr Nt.....	.....		.....1	3.A FE.....	536,250	.....	109.192	545,958	500,000	533,943	.....	.....(2,307)	.....	.....	.....4.500	3.230	MS.....	7,500	11,250	07/19/2021.	03/01/2028.
958254	AK	0	Western Gas Partners LP Sr Nt.....	.....		.....1	3.A FE.....	2,159,331	.....	110.839	2,206,810	1,991,000	2,149,557	.....	.....(9,774)	.....	.....	.....4.750	3.352	FA.....	35,727	47,286	07/21/2021.	08/15/2028.
96145D	AH	8	Westrock Co Sr Nt.....	.....		.....1	2.B FE.....	31,450,140	.....	110.472	34,798,554	31,500,000	31,464,556	.....	.....4,941	.....	.....	.....4.000	4.021	MS.....	371,000	1,260,000	02/20/2019.	03/15/2028.
96188#	AA	6	WETT Holdings LLC Sr Sec Nt.....	.....		.....1	2.B PL.....	10,133,333	.....	106.338	10,775,554	10,133,333	10,133,333	.....	.....	.....	.....	.....4.310	4.334	MJSD.....	1,213	437,465	12/18/2014.	12/18/2024.
963320	AR	7	Whirlpool Corp Sr Nt.....	.....		.....1	2.B FE.....	17,235,652	.....	105.933	17,584,944	16,600,000	16,782,605	.....	.....(80,127)	.....	.....	.....4.000	3.467	MS.....	221,333	664,000	02/16/2016.	03/01/2024.
963320	AW	6	Whirlpool Corp Sr Nt.....	.....		.....1	2.B FE.....	5,262,272	.....	115.580	5,432,260	4,700,000	5,143,758	.....	.....(56,550)	.....	.....	.....4.750	3.214	FA.....	77,517	223,250	11/14/2019.	02/26/2029.
963320	AY	2	Whirlpool Corp Sr Nt.....	.....		.....1	2.B FE.....	10,680,954	.....	100.477	10,751,007	10,700,000	10,682,164	.....	.....1,210	.....	.....	.....2.400	2.420	MN.....	32,813	139,813	04/26/2021.	05/15/2031.
96949L	AC	9	Williams Partners LP Sr Nt.....	.....		.....1	2.B FE.....	7,933,440	.....	123.734	9,280,035	7,500,000	7,907,843	.....	.....(9,773)	.....	.....	.....5.100	4.709	MS.....	112,625	382,500	10/29/2019.	09/15/2045.
96949L	AD	7	Williams Partners LP Sr Nt.....	.....		.....1	2.B FE.....	312,930	.....	108.057	329,573	305,000	310,835	.....	.....(1,009)	.....	.....	.....3.750	3.347	JD.....	508	11,438	11/14/2019.	06/15/2027.
96949L	AE	5	Williams Partners LP Sr Nt.....	.....		.....1	2.B FE.....	18,334,030	.....	122.098	22,221,909	18,200,000	18,330,000	.....	.....(2,831)	.....	.....	.....4.850	4.800	MS.....	294,233	882,700	10/29/2019.	03/01/2048.
96950F	AF	1	Williams Partners LP Sr Nt.....	.....		.....1	2.B FE.....	28,328,911	.....	135.717	36,779,334	27,100,000	28,194,123	.....	.....(35,682)	.....	.....	.....6.300	5.924	AO.....	360,430	1,707,300	09/07/2017.	04/15/2040.
96950F	AK	0	Williams Partners LP Sr Nt.....	.....		.....1	2.B FE.....	2,147,660	.....	131.455	2,629,098	2,000,000	2,133,348	.....	.....(3,312)	.....	.....	.....5.800	5.276	MN.....	14,822	116,000	03/02/2017.	11/15/2043.
96950F	AN	4	Williams Partners LP Sr Nt.....	.....		.....2	2.B FE.....	7,226,502	.....	124.484	7,195,193	5,780,000	7,223,872	.....	.....(22,629)	.....	.....	.....5.400	3.712	MS.....	101,439	156,060	06/17/2021.	03/04/2044.
976656	CG	1	Wisconsin Electric Power Co Sr Nt.....	.....		.....1	1.G FE.....	3,975,040	.....	118.658	4,746,312	4,000,000	3,978,815	.....	.....554	.....	.....	.....4.250	4.287	JD.....	14,167	170,000	05/12/2014.	06/01/2044.
976657	AL	0	Wisconsin Energy Corp Sr Nt.....	.....		.....1	2.A FE.....	245,899	.....	105.939	254,252	240,000	242,412	.....	.....(650)	.....	.....	.....3.550	3.240	JD.....	379	8,520	03/09/2016.	06/15/2025.
976826	BK	2	Wisconsin Pwr & Lt Co Sr Nt.....	.....		.....1	1.G FE.....	9,991,400	.....	115.306	11,530,620	10,000,000	9,992,639	.....	.....192	.....	.....	.....4.100	4.105	AO.....	86,556	410,000	10/06/2014.	10/15/2044.
976843	BN	1	Wisconsin Public Service Corp Sr Nt.....	.....		.....1	1.F FE.....	3,156,204	.....	99.284	3,177,085	3,200,000	3,156,295	.....	.....91	.....	.....	.....2.850	2.919	JD.....	10,893	.....	11/23/2021.	12/01/2051.
97786#	AP	7	Wolseley Cap Inc(Ferguson plc) Sr Unsec.....	.....		.....	2.A FE.....	20,000,000	.....	106.324	21,264,700	20,000,000	20,000,000	.....	.....	.....	.....	.....3.510	3.510	MN.....	60,450	702,000	11/30/2017.	11/30/2026.
98389B	AR	1	Xcel Energy Inc Sr Nt.....	.....		.....1	2.A FE.....	9,061,650	.....	105.080	9,457,227	9,000,000	9,025,060	.....	.....(6,838)	.....	.....	.....3.300	3.213	JD.....	24,750	297,000	03/03/2016.	06/01/2025.
988498	AL	5	Yum Brands Inc Sr Nt.....	.....		.....1	3.C FE.....	4,224,275	.....	108.276	4,515,122	4,170,000	4,213,947	.....	.....(4,639)	.....	.....	.....4.750	4.587	JJ.....	91,335	198,075	09/19/2019.	01/15/2030.
988498	AN	1	Yum Brands Inc Sr Nt.....	.....		.....1	3.C FE.....	5,000,000	.....	99.683	4,984,145	5,000,000	5,000,000	.....	.....	.....	.....	.....3.625	3.625	MS.....	53,368	176,215	09/09/2020.	03/15/2031.
98877D	AC	9	ZF NA Capital Sr Nt.....	.....		.....1	3.A FE.....	8,385,688	.....	107.252	8,741,005	8,150,000	8,265,821	.....	.....(31,837)	.....	.....	.....4.750	4.286	AO.....	66,672	387,125	02/14/2018.	04/29/2025.
98934K	AB	6	Zeneca Wilmington Gtd Deb.....	.....		.....	1.G FE.....	593,395	.....	111.285	556,426	500,000	513,666	.....	.....(6,769)	.....	.....	.....7.000	5.442	MN.....	4,472	35,000	02/25/2004.	11/15/2023.
98956P	AT	9	Zimmer Hlds Inc Sr Nt.....	.....		.....1	2.B FE.....	3,564,847	.....	107.832	3,547,679	3,290,000	3,544,826	.....	.....(20,020)	.....	.....	.....3.550	2.473	MS.....	32,767	436,398	04/19/2021.	03/20/2030.

SCHEDULE D - PART 1

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

E10.46

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
98956P	AV	4	Zimmer Hldgs Inc Sr Nt.....	.....	..	.....1	2.B FE.....	1,999,480	...100.720	2,014,394	2,000,000	1,999,485	.....	.....5	.....	.....2.600	2.603	MN.....	5,344	.....	11/15/2021.	11/24/2031.	
98978V	AB	9	Zoetis Inc Sr Nt.....	.....	..	.....1	2.A FE.....	926,505	...101.910	892,731	876,000	896,181	.....	.....(24,078)	.....	.....3.250	0.480	FA.....	11,863	28,470	10/01/2020.	02/01/2023.	
98978V	AL	7	Zoetis Inc Sr Nt.....	.....	..	.....2	2.A FE.....	12,923,610	...105.773	13,750,425	13,000,000	12,953,647	.....	.....7,344	.....	.....3.000	3.069	MS.....	118,083	390,000	10/16/2017.	09/12/2027.	
98978V	AM	5	Zoetis Inc Sr Nt.....	.....	..	.....1	2.A FE.....	19,932,120	...119.079	23,815,720	20,000,000	19,937,883	.....	.....1,363	.....	.....3.950	3.969	MS.....	239,194	790,000	10/17/2017.	09/12/2047.	
PPEG1A	Y7	3	Nighthawk Solar Funding LLC Sr Nt.....	.....	..	.....1	2.C PL.....	23,221,000	...95.697	22,221,800	23,221,000	23,221,000	.....	.....	.....	.....3.330	3.344	MJSD.....	2,148	865,621	11/18/2020.	09/30/2044.	
PPEV14	LR	4	Mas RNG Holdings LLC Ser A (Project Peac.....	.....	..	.....	2.C Z.....	4,194,395	...100.000	4,194,395	4,194,395	4,194,395	.....	.....	.....	.....3.650	3.650	JD.....	3,827	.....	12/22/2021.	12/31/2039.	
008911	BK	4	Air Canada 1st Lien.....	.....	A	1	3.B FE.....	9,226,709	...102.263	9,377,480	9,170,000	9,222,187	.....	.....(4,521)	.....	.....3.875	3.725	FA.....	138,187	.....	07/28/2021.	08/15/2026.	
008916	AC	2	Agrium Inc Sr Nt.....	.....	..	.....1	2.B FE.....	4,070,528	...123.504	4,347,327	3,520,000	3,749,164	.....	.....(37,202)	.....	.....7.800	6.284	FA.....	114,400	274,560	03/02/2010.	02/01/2027.	
067901	AH	1	Barrick Gold Corp Sr Nt.....	.....	..	.....1	2.B FE.....	12,477,544	...129.853	16,231,663	12,500,000	12,482,244	.....	.....483	.....	.....5.250	5.261	AO.....	164,063	656,250	06/14/2012.	04/01/2042.	
11271L	AF	9	Brookfield Fin Inc Sr Nt.....	.....	A	1	1.G FE.....	5,154,211	...105.687	5,262,131	4,979,000	5,153,518	.....	.....(693)	.....	.....3.500	3.310	MS.....	44,050	.....	10/19/2021.	03/30/2051.	
136375	CD	2	Canadian Natl RR Co Sr Nt.....	.....	..	.....1	1.F FE.....	16,816,400	...104.371	17,743,019	17,000,000	16,941,266	.....	.....19,173	.....	.....2.950	3.076	MN.....	55,722	501,500	11/04/2014.	11/21/2024.	
136385	AC	5	Canadian Natural Resources Sr Nt.....	.....	A	.....	2.C FE.....	6,188,242	...133.368	6,134,946	4,600,000	6,107,010	.....	.....(81,232)	.....	.....7.200	3.333	JJ.....	152,720	165,600	05/05/2021.	01/15/2032.	
136385	AG	6	Canadian Natural Resources Sr Nt.....	.....	A	.....	2.C FE.....	2,225,020	...125.144	2,502,884	2,000,000	2,183,756	.....	.....(9,831)	.....	.....5.850	4.891	FA.....	48,750	117,000	05/24/2017.	02/01/2035.	
136385	AL	5	Canadian Natural Resources Sr Nt.....	.....	A	.....	2.C FE.....	9,569,680	...131.965	10,557,192	8,000,000	9,375,350	.....	.....(55,514)	.....	.....6.250	4.720	MS.....	147,222	500,000	04/05/2018.	03/15/2038.	
136385	AX	9	Canadian Natural Resources Sr Nt.....	.....	A	1	2.C FE.....	55,103,087	...107.524	59,406,900	55,250,000	55,191,065	.....	.....5,818	.....	.....3.850	3.866	JD.....	177,260	2,127,125	11/14/2019.	06/01/2027.	
136385	AY	7	Canadian Natural Resources Sr Nt.....	.....	A	1	2.C FE.....	6,623,387	...124.406	8,086,397	6,500,000	6,614,559	.....	.....(2,345)	.....	.....4.950	4.828	JD.....	26,813	321,750	04/25/2018.	06/01/2047.	
13645R	AP	9	Canadian Pacific Railway Sr Nt.....	.....	..	.....1	2.B FE.....	11,205,110	...100.116	11,012,771	11,000,000	11,000,952	.....	.....(24,719)	.....	.....4.500	4.268	JJ.....	228,250	495,000	01/10/2012.	01/15/2022.	
13645R	AQ	7	Canadian Pacific Railway Sr Nt.....	.....	..	.....1	2.B FE.....	6,830,880	...136.847	9,579,283	7,000,000	6,859,835	.....	.....3,579	.....	.....5.750	5.922	JJ.....	185,597	402,500	11/28/2011.	01/15/2042.	
13645R	AY	0	Canadian Pacific Railway Sr Nt.....	.....	A	1	2.B FE.....	24,977,000	...111.673	27,918,200	25,000,000	24,984,574	.....	.....2,070	.....	.....4.000	4.011	JD.....	83,333	1,000,000	05/14/2018.	06/01/2028.	
448055	AD	5	Husky Energy Inc Sr Nt.....	.....	..	.....1	2.C FE.....	35,312,631	...135.927	42,023,222	30,916,000	34,546,287	.....	.....(146,225)	.....	.....6.800	5.646	MS.....	619,007	2,102,288	04/06/2018.	09/15/2037.	
588056	BB	6	Mercer Intl Inc Sr Nt.....	.....	..	.....1	4.A FE.....	1,245,371	...102.175	1,246,536	1,220,000	1,244,098	.....	.....(1,273)	.....	.....5.125	4.589	FA.....	26,052	.....	10/05/2021.	02/01/2029.	
67077M	AD	0	Nutrien Ltd Sr Nt.....	.....	A	1	2.B FE.....	2,372,410	...104.288	2,607,190	2,500,000	2,436,411	.....	.....18,059	.....	.....3.000	3.841	AO.....	18,750	75,000	04/10/2018.	04/01/2025.	
67077M	AG	3	Nutrien Ltd Sr Nt.....	.....	A	1	2.B FE.....	8,741,939	...136.771	11,078,483	8,100,000	8,679,620	.....	.....(18,030)	.....	.....5.625	5.034	JD.....	37,969	455,625	04/10/2018.	12/01/2040.	
67077M	AJ	7	Nutrien Ltd Sr Nt.....	.....	A	1	2.B FE.....	428,348	...101.249	415,123	410,000	415,190	.....	.....(10,389)	.....	.....3.150	0.597	AO.....	3,229	12,915	10/02/2020.	10/01/2022.	
683715	AC	0	Open Text Corp Sr Nt.....	.....	A	1	3.B FE.....	8,225,900	...101.929	8,398,958	8,240,000	8,228,791	.....	.....1,589	.....	.....3.875	3.900	FA.....	120,624	319,300	03/02/2020.	02/15/2028.	
683715	AD	8	Open Text Corp Sr Nt.....	.....	A	1	3.B FE.....	8,320,000	...101.600	8,453,112	8,320,000	8,320,000	.....	.....	.....	.....3.875	3.875	JD.....	33,136	.....	11/10/2021.	12/01/2029.	
775109	AY	7	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	3,101,160	...104.413	3,132,402	3,000,000	3,021,789	.....	.....(11,851)	.....	.....4.100	3.667	AO.....	30,750	123,000	06/17/2014.	10/01/2023.	
775109	AZ	4	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	8,197,200	...131.181	9,838,560	7,500,000	8,096,968	.....	.....(15,215)	.....	.....5.450	4.853	AO.....	102,188	408,750	04/14/2014.	10/01/2043.	
775109	BB	6	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	10,915,410	...123.816	13,619,804	11,000,000	10,927,117	.....	.....1,750	.....	.....5.000	5.050	MS.....	161,944	550,000	03/03/2014.	03/15/2044.	
775109	BE	0	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	10,127,600	...106.501	10,650,090	10,000,000	10,062,041	.....	.....(14,408)	.....	.....3.625	3.456	JD.....	16,111	362,500	02/09/2017.	12/15/2025.	
775109	BF	7	Rogers Communications Inc Sr Nt.....	.....	A	2	2.A FE.....	28,733,440	...104.554	31,888,970	30,500,000	29,556,848	.....	.....174,238	.....	.....2.900	3.598	MN.....	113,019	884,500	12/02/2016.	11/15/2026.	
867224	AB	3	Suncor Energy Inc Sr Nt.....	.....	A	.....	2.A FE.....	26,413,585	...112.347	30,895,370	27,500,000	26,489,011	.....	.....21,196	.....	.....4.000	4.235	MN.....	140,556	1,100,000	04/30/2018.	11/15/2047.	
867229	AD	8	Suncor Energy Inc Sr Nt.....	.....	A	.....	2.A FE.....	1,297,130	...129.380	1,293,804	1,000,000	1,263,181	.....	.....(15,977)	.....	.....5.950	3.413	JD.....	4,958	59,500	10/29/2019.	12/01/2034.	
893526	DJ	9	TransCanada Pipelines Ltd Sr Nt.....	.....	A	.....	2.A FE.....	1,027,968	...139.017	1,112,138	800,000	1,012,135	.....	.....(7,637)	.....	.....6.100	4.044	JD.....	4,067	48,800	11/14/2019.	06/01/2040.	
89352H	AD	1	TransCanada Pipelines Ltd Sr Nt.....	.....	..	.....1	2.A FE.....	9,860,760	...136.525	12,287,259	9,000,000	9,652,102	.....	.....(25,406)	.....	.....6.200	5.507	AO.....	117,800	558,000	06/14/2011.	10/15/2037.	
89352H	AL	3	TransCanada Pipelines Ltd Nt.....	.....	A	1	2.A FE.....	8,667,200	...125.354	10,028,352	8,000,000	8,567,862	.....	.....(15,128)	.....	.....5.000	4.486	AO.....	83,333	400,000	05/22/2014.	10/16/2043.	
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt.....	.....	A	2	2.A FE.....	3,860,972	...117.915	4,009,124	3,400,000	3,804,592	.....	.....(27,125)	.....	.....4.625	3.402	MS.....	52,417	157,250	11/14/2019.	03/01/2034.	
89352H	AW	9	TransCanada Pipelines Ltd Sr Nt.....	.....	A	1	2.A FE.....	41,785,133	...111.768	46,942,728	42,000,000	41,848,035	.....	.....20,041	.....	.....4.250	4.315	MN.....	228,083	1,785,000	12/13/2018.	05/15/2028.	
89352H	AY	5	TransCanada Pipelines Ltd Sr Nt.....	.....	A	1	2.A FE.....	4,138,236	...127.901	4,604,447	3,600,000	4,114,944	.....	.....(11,224)	.....	.....4.875	3.984	MN.....	22,425	175,500	11/14/2019.	05/15/2048.	
89352H	AZ	2	TransCanada Pipelines Ltd Sr Nt.....	LS...	A	2	2.A FE.....	8,975,520	...132.909	11,961,783	9,000,000	8,976,361	.....	.....394	.....	.....5.100	5.118	MS.....	135,150	459,000	10/10/2018.	03/15/2049.	

SCHEDULE D - PART 1

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

E10.47

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	.....	..	.....1	2.A FE.....	9,677,900	...140.112	14,011,230	10,000,000	9,753,033	.....	.....8,167	.....	.....	.....6.900	7.163	MN.....	88,167	690,000	04/14/2008.	11/15/2037.
BJ4490	82	4	Meglobal Canada ULC Sr Nt.....	.....	A	.....	2.B FE.....	22,753,200	...121.286	22,316,532	18,400,000	22,644,757	.....	.....(108,443)	.....	.....	.....5.875	2.770	MN.....	129,119	503,781	11/22/2021.	05/18/2030.
000000	00	0	Yili Holding Investment Sr Nt.....	.....	D	1	1.G FE.....	1,973,800	...98.445	1,968,900	2,000,000	1,975,028	.....	.....1,228	.....	.....	.....1.625	1.961	MN.....	3,792	16,250	10/19/2021.	11/19/2025.
000000	00	0	Oman Govt International Bd Sr Nt.....	.....	D	.....	3.C FE.....	3,005,520	...102.894	3,004,514	2,920,000	3,003,885	.....	.....(1,635)	.....	.....	.....4.750	4.039	JD	6,164	69,350	12/10/2021.	06/15/2026.
000000	00	0	Lukoil Securities BV Sr Nt.....	.....	D	1	2.B FE.....	4,942,336	...106.959	4,754,336	4,445,000	4,919,245	.....	.....(23,092)	.....	.....	.....4.750	2.398	MN.....	34,603	105,569	10/11/2021.	11/02/2026.
000000	00	0	QNB Finance Ltd Sr MTN.....	.....	D	.....	1.E FE.....	1,985,500	...102.901	1,955,115	1,900,000	1,982,199	.....	.....(3,302)	.....	.....	.....2.750	1.859	FA	20,174	.....	10/11/2021.	02/12/2027.
000000	00	0	Airosa Finance SA Sr Nt.....	.....	D	.....	2.B FE.....	1,975,838	...100.734	1,944,158	1,930,000	1,974,243	.....	.....(1,594)	.....	.....	.....3.100	2.648	JD	997	29,915	10/11/2021.	06/25/2027.
000000	00	0	Transurban Queensland Finance Euro MTN.....	.....	D	1	2.B FE.....	14,757,194	...111.777	17,330,993	15,505,000	14,969,754	.....	.....70,308	.....	.....	.....4.500	5.149	AO	139,545	697,725	11/27/2018.	04/19/2028.
000000	00	0	State of Qatar Sr Nt.....	.....	D	1	1.D FE.....	6,660,917	...112.754	6,653,590	5,901,000	6,646,333	.....	.....(14,583)	.....	.....	.....4.000	2.100	MS	70,156	.....	11/16/2021.	03/14/2029.
000000	00	0	Vanke Real Estate HK Sr Nt.....	.....	D	.....	2.B FE.....	1,974,765	...103.014	2,008,775	1,950,000	1,974,086	.....	.....(679)	.....	.....	.....3.500	3.320	MN	9,290	34,125	09/21/2021.	11/12/2029.
000000	00	0	Xiaomi Best Time Intl Sr Nt.....	.....	D	2	2.B FE.....	4,955,580	...102.786	4,856,620	4,725,000	4,944,917	.....	.....(10,663)	.....	.....	.....3.375	2.729	AO	27,464	79,734	07/20/2021.	04/29/2030.
000000	00	0	Grupo Energia Bogota Sr Nt.....	.....	D	1	2.B FE.....	4,909,980	...107.935	4,727,553	4,380,000	4,898,032	.....	.....(11,948)	.....	.....	.....4.875	3.209	MN	27,284	106,763	10/12/2021.	05/15/2030.
000000	00	0	Saudi Electric Glb Sukuk Sr Nt.....	.....	D	.....	1.G FE.....	3,939,000	...100.360	3,914,036	3,900,000	3,938,358	.....	.....(642)	.....	.....	.....2.413	2.288	MS	27,186	.....	10/29/2021.	09/17/2030.
000000	00	0	Country Garden Holdings 1st Lien.....	.....	D	1	2.C FE.....	4,987,500	...87.123	4,356,160	5,000,000	4,988,239	.....	.....739	.....	.....	.....3.875	3.907	AO	37,135	96,875	07/15/2021.	10/22/2030.
000000	00	0	Lenova Group LTD Sr Nt.....	.....	D	1	2.C FE.....	617,550	...101.579	609,475	600,000	617,227	.....	.....(323)	.....	.....	.....3.421	3.039	MN	3,364	10,263	10/21/2021.	11/02/2030.
000000	00	0	Romania Sr Nt.....	.....	D	.....	2.C FE.....	5,375,671	...101.461	5,318,586	5,242,000	5,374,104	.....	.....(1,567)	.....	.....	.....3.000	2.686	FA	59,846	.....	11/10/2021.	02/14/2031.
000000	00	0	OORED00 Intl Finance Sr Nt.....	.....	D	1	1.G FE.....	6,274,000	...100.508	6,231,508	6,200,000	6,272,823	.....	.....(1,177)	.....	.....	.....2.625	2.482	AO	37,523	.....	10/29/2021.	04/08/2031.
000000	00	0	SA Global Sukuk LTD Sr Nt.....	.....	D	2	1.F FE.....	4,968,825	...100.614	4,879,769	4,850,000	4,965,634	.....	.....(3,191)	.....	.....	.....2.694	2.404	JD	5,081	65,330	09/14/2021.	06/17/2031.
000000	00	0	Abu Dhabi Govt International Sr Nt.....	.....	D	.....	1.C FE.....	1,452,000	...98.672	1,480,080	1,500,000	1,452,941	.....	.....941	.....	.....	.....1.875	2.237	MS	8,281	.....	10/13/2021.	09/15/2031.
000000	00	0	IndoFood CBP Sukses Makmur Sr Nt.....	.....	D	1	2.C FE.....	2,400,000	...100.925	2,422,202	2,400,000	2,400,000	.....	.....	.....	.....	.....3.541	3.541	AO	15,108	.....	10/20/2021.	04/27/2032.
000000	00	0	Ruwais Power Co PJSC Sec Nt.....	.....	D	1	2.A FE.....	9,373,045	...132.595	9,255,117	6,980,000	9,334,271	.....	.....(38,774)	.....	.....	.....6.000	3.116	FA	140,763	112,233	10/29/2021.	08/31/2036.
000000	00	0	Saudi Arabian Oil Co Sr Nt.....	.....	D	.....	1.F FE.....	3,377,152	...113.099	3,392,973	3,000,000	3,373,650	.....	.....(3,502)	.....	.....	.....4.250	3.299	AO	26,562	54,719	12/13/2021.	04/16/2039.
000000	00	0	ACWA Power Mgmt Invst Sec Nt.....	.....	D	1	2.C FE.....	7,021,222	...118.684	6,929,793	5,838,885	6,979,709	.....	.....(41,513)	.....	.....	.....5.950	3.223	JD	15,441	173,707	10/11/2021.	12/15/2039.
000000	00	0	Votorantim Cimentios Intl Sr Nt.....	.....	D	.....	2.C FE.....	10,046,238	...130.769	9,578,800	7,325,000	10,006,262	.....	.....(39,975)	.....	.....	.....7.250	4.410	AO	126,865	265,531	07/14/2021.	04/05/2041.
000000	00	0	Pttep Canada International Fin Sr Nt.....	.....	D	1	2.A FE.....	2,716,883	...140.990	2,714,054	1,925,000	2,713,817	.....	.....(3,066)	.....	.....	.....6.350	3.521	JD	6,451	61,119	11/23/2021.	06/12/2042.
000000	00	0	ORBIA Advance Corp SAB Sr Nt.....	.....	D	1	2.C FE.....	6,750,000	...132.942	6,647,095	5,000,000	6,735,332	.....	.....(14,668)	.....	.....	.....6.750	4.220	MS	95,625	.....	09/20/2021.	09/19/2042.
000000	00	0	China Overseas Fin Sr Nt.....	.....	D	1	2.A FE.....	2,571,930	...136.742	2,461,349	1,800,000	2,565,468	.....	.....(6,462)	.....	.....	.....6.375	3.557	AO	19,763	57,375	09/17/2021.	10/29/2043.
000000	00	0	Reliance Industries Ltd Sr Nt.....	.....	D	1	2.B FE.....	5,840,212	...125.550	5,712,525	4,550,000	5,825,356	.....	.....(14,856)	.....	.....	.....4.875	3.157	FA	86,877	93,844	11/16/2021.	02/10/2045.
000000	00	0	Cencosud SA Sr Nt.....	.....	D	1	2.C FE.....	5,021,250	...128.934	5,028,410	3,900,000	5,008,527	.....	.....(12,723)	.....	.....	.....6.625	4.591	FA	99,761	129,188	07/12/2021.	02/12/2045.
000000	00	0	Russian Federation Sr Nt.....	.....	D	.....	2.B FE.....	3,686,200	...127.013	3,556,361	2,800,000	3,680,441	.....	.....(5,759)	.....	.....	.....5.250	3.396	JD	3,267	73,500	09/22/2021.	06/23/2047.
000000	00	0	Saudi Arabian Oil Company Sr Nt.....	.....	D	.....	1.F FE.....	5,029,688	...116.297	5,058,937	4,350,000	5,027,486	.....	.....(2,202)	.....	.....	.....4.375	3.486	AO	39,648	.....	11/04/2021.	04/16/2049.
000000	00	0	Kindgom of Saudi Arabia Sr Nt.....	.....	D	.....	1.F FE.....	3,178,125	...126.950	3,173,750	2,500,000	3,173,465	.....	.....(4,660)	.....	.....	.....5.000	3.466	AO	25,694	62,500	09/02/2021.	04/17/2049.
000000	00	0	Fresnillo PLC Sr Nt.....	.....	D	1	2.B FE.....	5,742,000	...105.130	5,782,139	5,500,000	5,740,243	.....	.....(1,757)	.....	.....	.....4.250	3.991	AO	57,788	116,875	07/21/2021.	10/02/2050.
000000	00	0	Xiaomi Best Time Intl Sr Nt.....	.....	D	1	2.B FE.....	2,968,504	...101.968	2,855,110	2,800,000	2,967,679	.....	.....(825)	.....	.....	.....4.100	3.759	JJ	53,254	.....	09/14/2021.	07/14/2051.
000000	00	0	IndoFood CBP Sukses Makmur Sr Nt.....	.....	D	1	2.C FE.....	6,800,000	...103.119	7,012,106	6,800,000	6,800,000	.....	.....	.....	.....	.....4.805	4.805	AO	58,087	.....	10/20/2021.	04/27/2052.
00084D	AW	0	ABN AMRO Bank NV Sr Nt Fix to Float.....	.....	D	2	2.A FE.....	12,506,400	...100.168	12,520,950	12,500,000	12,506,356	.....	.....(44)	.....	.....	.....2.470	2.462	JD	15,438	.....	12/06/2021.	12/13/2029.
00913R	AD	8	Air Liquide Fin Sr Nt.....	.....	D	1	1.G FE.....	15,441,410	...103.649	16,065,580	15,500,000	15,470,416	.....	.....5,809	.....	.....	.....2.500	2.543	MS	101,181	387,500	09/22/2016.	09/27/2026.
00913R	AE	6	Air Liquide Fin Sr Nt.....	.....	D	1	1.G FE.....	12,247,150	...114.322	13,718,688	12,000,000	12,219,844	.....	.....(5,605)	.....	.....	.....3.500	3.390	MS	109,667	420,000	10/03/2016.	09/27/2046.
00973R	AE	3	Aker BP ASA Nt.....	.....	D	1	2.C FE.....	5,891,822	...103.862	6,127,882	5,900,000	5,894,879	.....	.....1,578	.....	.....	.....3.000	3.030	JJ	81,617	177,000	01/17/2020.	01/15/2025.

SCHEDULE D - PART 1

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

E10.48

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F																		
CUSIP Identification	Description		Code	CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00973R	AF	0	Aker BP ASA Nt.....	D	1	2.C FE.....	31,339,165	106.097	33,261,284	31,350,000	31,340,828	.....	.....865	.....	.....	.....3.750	3.754	JJ.....	542,094	1,175,625	01/10/2020.	01/15/2030.
00973R	AJ	2	Aker BP ASA Sr Nt.....	D	1	2.C FE.....	6,569,211	108.425	6,528,263	6,021,000	6,537,735	.....	.....(31,476)	.....	.....	.....4.000	2.888	JJ.....	111,054	120,420	06/17/2021.	01/15/2031.
01609W	AR	3	Alibaba Group Holding Sr Nt.....	D	.....	1.E FE.....	967,802	114.212	970,805	850,000	967,069	.....	.....(732)	.....	.....	.....4.500	3.190	MN.....	3,506	19,125	11/23/2021.	11/28/2034.
01609W	AT	9	Alibaba Group Holding Sr Nt.....	D	1	1.E FE.....	1,984,852	105.918	1,932,996	1,825,000	1,977,423	.....	.....(7,429)	.....	.....	.....3.400	1.844	JD.....	4,309	31,025	09/14/2021.	12/06/2027.
01609W	AV	4	Alibaba Group Holding Sr Nt.....	D	1	1.E FE.....	2,934,557	110.812	2,936,526	2,650,000	2,932,942	.....	.....(1,615)	.....	.....	.....4.200	3.558	JD.....	7,729	55,650	09/29/2021.	12/06/2047.
02364W	AW	5	America Movil SAB de CV Sr Nt.....	D	1	2.A FE.....	13,601,341	138.736	13,048,130	9,405,000	13,553,910	.....	.....(47,430)	.....	.....	.....6.125	2.974	MS.....	145,614	288,028	09/23/2021.	03/30/2040.
046353	AM	0	AstraZeneca PLC Nt.....	D	1	2.A FE.....	4,930,100	128.141	6,407,065	5,000,000	4,937,973	.....	.....1,434	.....	.....	.....4.375	4.460	MN.....	27,344	218,750	11/10/2015.	11/16/2045.
046353	AR	9	AstraZeneca PLC Sr Nt.....	D	1	1.G FE.....	1,306,752	104.313	1,251,756	1,200,000	1,256,169	.....	.....(36,160)	.....	.....	.....3.500	0.455	FA.....	15,633	42,000	08/05/2020.	08/17/2023.
046353	AT	5	AstraZeneca PLC Sr Nt.....	D	1	2.A FE.....	5,975,400	112.706	6,762,354	6,000,000	5,982,155	.....	.....2,149	.....	.....	.....4.000	4.049	JJ.....	109,333	240,000	08/14/2018.	01/17/2029.
055451	AV	0	BHP Billiton Fin USA Ltd Sr Nt.....	D	1	1.F FE.....	27,096,500	132.702	33,175,475	25,000,000	26,783,462	.....	.....(47,685)	.....	.....	.....5.000	4.483	MS.....	315,972	1,250,000	05/21/2014.	09/30/2043.
05565Q	CJ	5	BP Capital Markets PLC Nt.....	C	1	1.F FE.....	5,000,000	105.285	5,264,265	5,000,000	5,000,000	.....	.....5,264,265	.....	.....	.....3.994	3.994	MS.....	52,699	199,700	09/23/2013.	09/26/2023.
05565Q	DH	8	BP Capital Markets PLC Nt.....	D	.....	1.F FE.....	13,373,290	110.156	14,320,306	13,000,000	13,239,572	.....	.....(30,287)	.....	.....	.....3.723	3.421	MN.....	44,366	483,990	04/18/2017.	11/28/2028.
05565Q	DN	5	BP Capital Markets PLC Nt.....	D	.....	1.F FE.....	3,579,894	107.567	3,657,278	3,400,000	3,533,899	.....	.....(21,524)	.....	.....	.....3.279	2.534	MS.....	31,588	111,486	10/29/2019.	09/19/2027.
05567H	DC	7	BNP Paribas SIFMA MT Nt.....	C	.....	1.D FE.....	10,000,000	122.930	12,293,000	10,000,000	10,000,000	.....	.....	.....	.....	.....9.721	7.381	MJSD.....	48,604	984,663	12/12/2007.	12/13/2027.
05578A	AJ	7	BPCE SA Sr Nt.....	D	.....	1.E FE.....	12,859,730	106.691	13,869,817	13,000,000	12,909,911	.....	.....13,266	.....	.....	.....3.250	3.378	JJ.....	199,514	422,500	01/08/2018.	01/11/2028.
05578Q	AD	5	BPCE SA Sub Nt.....	D	.....	2.B FE.....	17,258,715	107.821	18,868,605	17,500,000	17,391,395	.....	.....30,744	.....	.....	.....4.500	4.711	MS.....	231,875	787,500	08/15/2018.	03/15/2025.
05578Q	AE	3	BPCE SA Sub Nt.....	D	2	2.B FE.....	6,391,200	110.488	6,629,268	6,000,000	6,214,519	.....	.....(45,544)	.....	.....	.....4.875	3.952	AO.....	73,125	292,500	11/15/2017.	04/01/2026.
05578Q	AF	0	BPCE SA Sub Nt Fixed to Float.....	D	2	2.B FE.....	4,657,638	100.081	4,603,717	4,600,000	4,657,129	.....	.....(509)	.....	.....	.....3.116	2.837	AO.....	28,667	.....	12/13/2021.	10/19/2032.
05581K	AC	5	BNP Paribas Sub Nt.....	D	.....	2.A FE.....	5,322,990	110.635	5,144,509	4,650,000	5,194,842	.....	.....(97,870)	.....	.....	.....4.625	2.224	MS.....	64,519	215,063	09/11/2020.	03/13/2027.
05583J	AE	2	BPCE SA Sr Nt.....	D	.....	2.A FE.....	15,540,426	113.889	18,222,176	16,000,000	15,665,724	.....	.....41,134	.....	.....	.....4.625	4.996	MS.....	224,056	740,000	10/22/2018.	09/12/2028.
05583J	AJ	1	BPCE SA Sub Nt Fixed to Float.....	D	2	2.A FE.....	6,700,000	96.475	6,463,812	6,700,000	6,700,000	.....	.....	.....	.....	.....2.277	2.277	JJ.....	68,228	76,280	01/12/2021.	01/20/2032.
056752	AU	2	Baidu Inc Sr Nt.....	D	1	1.G FE.....	9,952,300	96.516	9,651,640	10,000,000	9,953,810	.....	.....1,510	.....	.....	.....2.375	2.429	FA.....	84,444	.....	08/18/2021.	08/23/2031.
067316	AD	1	Bacardi LTD Sr Nt.....	D	1	2.C FE.....	31,792,492	103.068	32,724,185	31,750,000	31,770,728	.....	.....(4,247)	.....	.....	.....2.750	2.735	JJ.....	402,608	873,125	09/07/2016.	07/15/2026.
067316	AF	6	Bacardi LTD Sr Nt.....	D	1	2.C FE.....	27,147,298	113.299	29,797,690	26,300,000	26,927,523	.....	.....(87,817)	.....	.....	.....4.700	4.254	MN.....	157,946	1,236,100	05/29/2019.	05/15/2028.
067316	AH	2	Bacardi LTD Sr Nt.....	D	1	2.C FE.....	25,400,045	131.833	27,684,993	21,000,000	25,235,307	.....	.....(93,173)	.....	.....	.....5.300	4.029	MN.....	142,217	1,113,000	01/05/2021.	05/15/2048.
06738E	BV	6	Barclays Plc Sr Nt Fix to Float.....	D	1	2.B FE.....	47,668,088	100.605	47,563,937	47,278,000	47,666,494	.....	.....(1,594)	.....	.....	.....2.894	2.798	MN.....	140,623	.....	12/13/2021.	11/24/2032.
07586P	AA	9	BECLE SA DE CV Sr Nt.....	D	1	2.B FE.....	4,948,800	98.187	4,909,335	5,000,000	4,949,779	.....	.....979	.....	.....	.....2.500	2.617	AO.....	26,736	.....	09/30/2021.	10/14/2031.
09659T	2C	4	BNP Paribas Sr Nt.....	D	.....	2.A FE.....	25,100,000	95.881	24,066,006	25,100,000	25,100,000	.....	.....5,824	.....	.....	.....2.824	2.824	JJ.....	305,188	354,412	01/19/2021.	01/26/2041.
09659W	2C	7	BNP Paribas Sr Nt.....	LS.....	D	.....	.....9,926,600	107.012	10,701,210	10,000,000	9,953,776	.....	.....6,954	.....	.....	.....3.500	3.588	MN.....	43,750	350,000	11/09/2017.	11/16/2027.
09659W	2F	0	BNP Paribas Sr Nt.....	D	.....	1.G FE.....	11,984,532	112.439	13,548,912	12,050,000	12,003,521	.....	.....5,914	.....	.....	.....4.400	4.468	FA.....	201,771	530,200	08/08/2018.	08/14/2028.
09659W	2K	9	BNP Paribas Sr Nt.....	D	2	1.G FE.....	10,175,022	103.172	10,213,998	9,900,000	10,129,232	.....	.....(25,201)	.....	.....	.....3.052	2.729	JJ.....	141,002	302,148	02/25/2020.	01/13/2031.
09659W	2P	8	BNP Paribas Sr Nt Fix to Float.....	D	1	1.G FE.....	22,808,736	101.390	23,116,988	22,800,000	22,808,198	.....	.....(538)	.....	.....	.....2.871	2.867	AO.....	130,918	327,294	04/12/2021.	04/19/2032.
11042T	AA	1	British Airways Plc EETC.....	C	.....	1.F FE.....	5,963,873	104.105	6,208,714	5,963,873	5,963,873	.....	.....	.....	.....	.....3.800	3.818	MJSD.....	6,925	226,627	03/14/2018.	09/20/2031.
11272B	AA	1	Brookfield Fin I UK PLC Sr Nt.....	D	1	1.G FE.....	17,314,153	97.508	16,975,098	17,409,000	17,316,468	.....	.....2,315	.....	.....	.....2.340	2.399	JJ.....	175,396	.....	09/24/2021.	01/30/2032.
12565W	AC	5	Ck Hutchinson Intntl 21 Sr Nt.....	D	2	1.F FE.....	2,970,071	104.252	2,971,193	2,850,000	2,969,294	.....	.....(776)	.....	.....	.....3.125	2.836	AO.....	18,802	.....	11/01/2021.	04/15/2041.
184494	A*	3	Cleanaway Waste Management Ltd Sr Nt.....	D	.....	2.C.....	14,000,000	101.434	14,200,802	14,000,000	14,000,000	.....	.....	.....	.....	.....2.820	2.820	FA.....	153,533	394,800	02/11/2020.	02/11/2028.
191241	AF	5	Coca-Cola Femsa Sab CV Sr Nt.....	D	1	1.F FE.....	2,984,384	131.136	2,853,517	2,176,000	2,977,614	.....	.....(6,770)	.....	.....	.....5.250	2.954	MN.....	11,107	57,120	09/23/2021.	11/26/2043.
195325	DL	6	Colombia Republic of Sr Nt.....	D	1	3.A FE.....	4,068,000	100.602	4,024,068	4,000,000	4,066,797	.....	.....(1,203)	.....	.....	.....3.875	3.512	AO.....	28,417	.....	12/14/2021.	04/25/2027.
195325	DS	1	Colombia Republic of Sr Nt.....	D	1	3.A FE.....	1,018,980	90.132	973,421	1,080,000	1,020,149	.....	.....1,169	.....	.....	.....3.125	3.840	AO.....	7,125	16,875	10/12/2021.	04/15/2031.
202712	BN	4	Commonwealth Bank Aust Sr Nt.....	D	.....	2.A FE.....	9,726,336	98.445	9,450,720	9,600,000	9,722,061	.....	.....(4,275)	.....	.....	.....2.688	2.532	MS.....	78,848	129,024	08/17/2021.	03/11/2031.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
21684A	AB	2	Rabobank Nederland Sub Nt.....	D		2.A FE.....	4,827,089	139.855	5,594,196	4,000,000	4,742,130		(20,236)			5.750	4.410	JD.....	19,167	230,000	09/07/2017.	12/01/2043.	
21685W	DF	1	Rabobank Nederland Sub Nt.....	LS..	D	2.A FE.....	372,218	102.689	359,410	350,000	358,313		(9,639)			3.950	1.145	MN.....	1,997	13,825	07/17/2020.	11/09/2022.	
225313	AM	7	Credit Agricole SA Sub Nt.....	D		2.A FE.....	50,038,214	103.778	51,266,233	49,400,000	49,931,830		(58,386)			3.250	3.096	JJ.....	744,774	1,605,500	02/25/2020.	01/14/2030.	
225313	AN	5	Credit Agricole SA Sub Nt.....	D		2.A FE.....	33,900,000	96.077	32,569,967	33,900,000	33,900,000					2.811	2.811	JJ.....	449,994	476,465	01/05/2021.	01/11/2041.	
225401	AB	4	Credit Suisse Group Sr Nt.....	D	1	2.A FE.....	207,404	100.041	200,082	200,000	200,112		(5,146)			3.574	0.981	JJ.....	3,415	7,148	07/28/2020.	01/09/2023.	
225401	AF	5	Credit Suisse Group Sr Nt.....	D	1	2.A FE.....	28,498,920	107.102	31,059,464	29,000,000	28,648,267		42,177			3.869	4.068	JJ.....	526,721	1,122,010	04/11/2018.	01/12/2029.	
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float.....	D	1	2.A FE.....	23,968,896	101.772	24,221,807	23,800,000	23,959,869		(9,027)			3.091	3.008	MN.....	96,044	367,829	05/24/2021.	05/14/2032.	
232806	A#	6	Infineon Tech AG Sr Nt.....	D		2.C FE.....	2,000,000	102.103	2,042,062	2,000,000	2,000,000					3.100	3.100	JD.....	2,583	31,000	06/16/2021.	06/16/2031.	
232806	A@	8	Infineon Tech AG Sr Nt.....	D		2.C FE.....	4,000,000	100.875	4,034,996	4,000,000	4,000,000					2.830	2.830	JD.....	4,717	56,600	06/16/2021.	06/16/2029.	
23636T	AD	2	Danone SA Sr Nt.....	D	2	2.A FE.....	535,270	102.545	520,415	507,500	524,243		(9,958)			2.589	0.598	MN.....	2,153	13,139	11/19/2020.	11/02/2023.	
23636T	AE	0	Danone SA Sr Nt.....	D	2	2.A FE.....	15,000,000	105.213	15,782,010	15,000,000	15,000,000					2.947	2.947	MN.....	72,447	442,050	10/26/2016.	11/02/2026.	
251566	AA	3	Deutsche Telekom AG Sr Nt.....	D	1	2.A FE.....	16,818,780	106.712	18,141,023	17,000,000	16,825,486		3,505			3.625	3.684	JJ.....	273,889	616,250	01/13/2020.	01/21/2050.	
25156P	AR	4	Deutsche Telekom Co Gtd Nt.....	D	1	2.B FE.....	22,610,076	124.946	26,101,157	20,890,000	22,352,969		(45,365)			4.875	4.347	MS.....	325,318	1,018,388	06/22/2016.	03/06/2042.	
25156P	BA	0	Deutsche Telekom Nt.....	LS..	D	1	2.B FE.....	37,952,500	107.368	40,799,688	38,000,000	37,973,899		4,633			3.600	3.615	JJ.....	615,600	1,368,000	01/09/2017.	01/19/2027.
25156P	BB	8	Deutsche Telekom Sr Nt.....	D	1	2.B FE.....	40,700,580	111.996	45,918,278	41,000,000	40,788,179		27,640			4.375	4.468	JD.....	49,826	1,793,750	10/11/2018.	06/21/2028.	
29245V	AE	5	Entel Chile SA Sr Nt.....	D	1	2.C FE.....	10,058,869	98.113	9,870,208	10,060,000	10,058,618		(251)			3.050	3.051	MS.....	91,197		09/14/2021.	09/14/2032.	
35177P	AX	5	France Telecom Sr Nt.....	D	1	2.A FE.....	30,544,380	131.954	37,211,141	28,200,000	30,356,064		(63,134)			5.375	4.778	JJ.....	707,350	1,515,750	10/25/2018.	01/13/2042.	
36830D	AB	7	GC Treasury Centre Co Sr Nt.....	D	1	2.B FE.....	13,982,459	101.276	13,874,853	13,700,000	13,975,796		(6,663)			2.980	2.725	MS.....	116,808		10/19/2021.	03/18/2031.	
36830D	AC	5	GC Treasury Centre Co Sr Nt.....	D		2.B FE.....	9,442,631	110.483	9,197,710	8,325,000	9,436,974		(5,658)			4.300	3.561	MS.....	102,421		09/24/2021.	03/18/2051.	
377373	AH	8	Glaxosmithkline Cap Inc Nt.....	D	1	1.F FE.....	45,659,739	109.062	50,223,005	46,050,000	45,755,174		34,296			3.375	3.474	JD.....	129,516	1,554,188	03/21/2019.	06/01/2029.	
40052V	AB	0	Grupo Bimbo SAB De CV Co Gtd Nt.....	C	1	2.B FE.....	4,281,300	100.208	4,208,723	4,200,000	4,200,646		(9,770)			4.500	4.259	JJ.....	81,900	189,000	02/07/2012.	01/25/2022.	
40052V	AD	6	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2.B FE.....	7,856,400	119.440	9,555,200	8,000,000	7,875,401		2,953			4.875	4.991	JD.....	4,333	390,000	06/24/2014.	06/27/2044.	
40052V	AE	4	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2.B FE.....	14,966,400	119.403	17,910,480	15,000,000	14,968,750		609			4.700	4.714	MN.....	99,875	705,000	11/07/2017.	11/10/2047.	
404280	AG	4	HSBC Holdings PLC Sub Nt.....	D		2.A FE.....	4,188,216	136.064	4,228,869	3,108,000	4,152,707		(35,510)			6.500	3.498	MN.....	33,109	101,010	05/10/2021.	05/02/2036.	
404280	AQ	2	HSBC Holdings PLC Sr Nt.....	D		2.A FE.....	2,325,252	130.690	2,613,804	2,000,000	2,293,547		(7,859)			5.250	4.225	MS.....	31,208	105,000	09/07/2017.	03/14/2044.	
404280	BK	4	HSBC Holdings PLC Sr Nt Fix to Flt.....	D	2	1.G FE.....	1,835,892	108.189	1,947,398	1,800,000	1,824,771		(4,244)			4.041	3.747	MS.....	21,821	72,738	04/11/2019.	03/13/2028.	
404280	BT	5	HSBC Holdings PLC Sr Nt.....	C	2	1.G FE.....	3,710,980	112.101	3,923,528	3,500,000	3,656,384		(20,974)			4.583	3.797	JD.....	5,347	160,405	04/17/2019.	06/19/2029.	
404280	CC	1	HSBC Holdings PLC Sr Nt.....	D	2	1.G FE.....	29,376,420	108.816	31,991,845	29,400,000	29,381,148		1,857			3.973	3.982	MN.....	126,540	1,168,062	05/23/2019.	05/22/2030.	
404280	CS	6	HSBC Holdings PLC Sr Nt Fix to Float.....	D	1	1.G FE.....	3,340,000	98.791	3,299,623	3,340,000	3,340,000					0.976	0.976	MN.....	3,350	16,299	05/17/2021.	05/24/2025.	
404280	CT	4	HSBC Holdings PLC Sr Nt Fix to Float.....	D	1	1.G FE.....	16,820,000	100.625	16,925,142	16,820,000	16,820,000					2.804	2.804	MN.....	48,473	235,816	05/17/2021.	05/24/2032.	
423012	AD	5	Heineken NV Sr Nt.....	C	1	2.A FE.....	4,990,550	102.191	5,109,565	5,000,000	4,998,725		992			2.750	2.771	AO.....	34,375	137,500	10/02/2012.	04/01/2023.	
423012	AE	3	Heineken NV Sr Nt.....	C	1	2.A FE.....	3,131,555	116.990	4,094,654	3,500,000	3,181,454		8,927			4.000	4.691	AO.....	35,000	140,000	09/15/2015.	10/01/2042.	
423012	AF	0	Heineken NV Sr Nt.....	C	1	2.A FE.....	7,199,920	107.857	7,549,969	7,000,000	7,121,831		(18,722)			3.500	3.171	JJ.....	103,444	245,000	08/03/2017.	01/29/2028.	
423012	AG	8	Heineken NV Sr Nt.....	C	1	2.A FE.....	9,922,100	124.729	12,472,940	10,000,000	9,928,770		1,518			4.350	4.397	MS.....	111,167	435,000	03/20/2017.	03/29/2047.	
44962L	AB	3	IHS Markit Ltd Sr Nt.....	D	1	3.A FE.....	1,642,395	108.690	1,630,352	1,500,000	1,583,536		(27,580)			4.750	2.722	FA.....	26,917	71,250	10/29/2019.	02/15/2025.	
44962L	AC	1	IHS Markit Ltd Sr Nt.....	D	1	3.A FE.....	4,823,152	108.219	5,362,242	4,955,000	4,880,974		15,873			4.000	4.397	MS.....	66,067	198,200	03/07/2018.	03/01/2026.	
44962L	AF	4	IHS Markit Ltd Sr Nt.....	D	1	3.A FE.....	17,447,767	115.724	19,904,459</														

SCHEDULE D - PART 1

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

E10.50

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45326Y	A*	8	Incitec Pivot Limited Sr Nt.....	D		2.B		5,000,000	108.437	5,421,850	5,000,000	5,000,000					4.030	4.030	AO	34,143	201,500	10/30/2019.	10/30/2028.
45326Y	A@	6	Incitec Pivot Limited Sr Nt.....	D		2.B		7,000,000	110.125	7,708,743	7,000,000	7,000,000					4.130	4.130	AO	48,986	289,100	10/30/2019.	10/30/2030.
456837	AH	6	ING Groep NV Sr Nt.....	D		1.G FE		13,482,315	109.657	14,803,709	13,500,000	13,489,874		1,707			3.950	3.966	MS	136,275	533,250	03/21/2017.	03/29/2027.
456837	AM	5	ING Groep NV Sr Nt.....	D		1.G FE		42,852,940	114.976	49,439,766	43,000,000	42,893,649		13,166			4.550	4.593	AO	483,690	1,956,500	09/25/2018.	10/02/2028.
456837	AW	3	ING Groep NV Sr Nt Fix to Float.....	D	2	1.G FE		51,772,623	102.060	52,815,895	51,750,000	51,771,058		(1,564)			2.727	2.722	AO	352,806	705,611	03/29/2021.	04/01/2032.
456873	AD	0	Ingersoll-Rand Lux Finance Nt.....	D	1	2.B FE		21,013,222	109.274	22,510,423	20,600,000	20,924,937		(41,332)			3.800	3.539	MS	217,444	782,800	10/29/2019.	03/21/2029.
456873	AE	8	Ingersoll-Rand Lux Finance Sr Nt.....	D	1	2.B FE		4,274,988	106.576	4,369,624	4,100,000	4,217,574		(27,054)			3.500	2.748	MS	39,861	143,500	10/29/2019.	03/21/2026.
456873	AF	5	Ingersoll-Rand Lux Finance Sr Nt.....	C	1	2.B FE		598,225	124.452	622,259	500,000	596,638		(1,587)			4.500	3.394	MS	6,250	11,250	04/08/2021.	03/21/2049.
45846A	AA	8	Interchile SA Sec Nt.....	D	1	2.A FE		28,590,000	106.500	30,448,436	28,590,000	28,590,000					4.500	4.500	JD	3,574	550,358	07/19/2021.	06/30/2056.
45853N	AA	0	Interconexion Electrica Sr Nt.....	D	1	2.B FE		2,500,000	102.132	2,553,293	2,500,000	2,500,000					3.825	3.825	MN	9,297		11/18/2021.	11/26/2033.
47215P	AF	3	JD Com Inc Sr Nt.....	D	1	2.A FE		2,423,717	106.509	2,449,702	2,300,000	2,423,532		(185)			4.125	3.808	JJ	44,011		11/23/2021.	01/14/2050.
500472	AE	5	Koninklijke Philips Electronic Sr Nt.....	C	1	2.A FE		14,044,940	127.492	17,848,810	14,000,000	14,037,224		(1,051)			5.000	4.979	MS	206,111	700,000	03/28/2012.	03/15/2042.
549875	AA	0	LUKOIL CAPITAL DAC Sr Nt.....	D	1	2.B FE		1,985,000	98.552	1,971,034	2,000,000	1,985,276		276			2.800	2.950	AO	10,111		11/22/2021.	04/26/2027.
59284B	AG	3	Orbia Advance Corp SAB Sr Nt.....	D	1	2.C FE		4,979,450	117.371	4,812,227	4,100,000	4,973,714		(5,736)			5.500	4.140	JJ	103,981		09/08/2021.	01/15/2048.
62947Q	AV	0	NXP BV Sr Nt.....	D	1	2.B FE		5,484,750	104.718	5,235,885	5,000,000	5,280,525		(196,682)			4.625	0.635	JD	19,271	231,250	12/16/2020.	06/01/2023.
62947Q	AY	4	NXP BV Sr Nt.....	D	1	2.B FE		6,662,044	119.862	6,373,063	5,317,000	6,485,158		(162,461)			5.550	2.007	JD	24,591	295,094	12/16/2020.	12/01/2028.
62954H	AA	6	NXP BV Sr Nt.....	D	1	2.B FE		10,017,810	107.883	10,248,866	9,500,000	9,861,612		(77,895)			3.875	2.926	JD	13,293	368,125	01/21/2020.	06/18/2026.
62954H	AB	4	NXP BV Sr Nt.....	D	1	2.B FE		33,839,705	112.192	34,443,036	30,700,000	33,321,458		(289,488)			4.300	2.972	JD	47,670	1,264,200	08/26/2021.	06/18/2029.
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt.....	D	1	2.B FE		5,356,763	106.719	5,239,923	4,910,000	5,332,934		(23,829)			3.400	2.228	MN	27,823	102,170	07/13/2021.	05/01/2030.
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt.....	D		2.B FE		11,061,927	100.312	11,134,654	11,100,000	11,064,092		2,165			2.500	2.539	MN	38,542	138,750	05/04/2021.	05/11/2031.
62954H	AM	0	NXP BV/NXP FDG/NXP USA Sr Nt.....	D	1	2.B FE		19,769,063	100.454	20,090,860	20,000,000	19,769,466		403			3.250	3.311	MN	55,972		11/15/2021.	11/30/2051.
632525	AS	0	National Australia BankLimited Sr Nt Fix.....	D	2	2.A FE		20,810,180	106.436	20,485,698	19,247,000	20,737,768		(72,411)			3.933	2.793	FA	313,307	280,167	10/14/2021.	08/02/2034.
654744	AB	7	Nissan Motor Co Sr Nt.....	D	1	2.C FE		5,946,822	104.818	5,836,250	5,568,000	5,885,917		(60,904)			3.522	1.885	MS	56,653	98,052	04/08/2021.	09/17/2025.
654744	AC	5	Nissan Motor Co Sr Nt.....	D	1	2.C FE		14,876,984	107.983	14,653,266	13,570,000	14,736,980		(140,003)			4.345	2.665	MS	170,334	294,808	04/08/2021.	09/17/2027.
654744	AD	3	Nissan Motor Co Sr Nt.....	D	1	2.C FE		12,973,486	112.008	12,992,905	11,600,000	12,881,237		(92,249)			4.810	3.303	MS	161,188	278,980	04/15/2021.	09/17/2030.
65557F	AH	9	Nordea Bank AB Sub Nt.....	D		1.G FE		2,660,352	110.841	2,660,191	2,400,000	2,647,866		(12,486)			4.625	3.539	MS	33,300	55,500	04/01/2021.	09/13/2033.
685218	AB	5	Orange SA Sr Nt.....	D	1	2.A FE		11,148,840	137.452	13,745,150	10,000,000	10,993,128		(25,002)			5.500	4.768	FA	221,528	550,000	10/22/2014.	02/06/2044.
69033D	AD	9	Oversea-Chinese Banking Corp Sub Nt.....	D		2.A FE		2,976,964	99.283	2,978,484	3,000,000	2,977,196		232			1.832	1.927	MS	16,946		11/24/2021.	09/10/2030.
714264	AK	4	Pernod Ricard SA Sr Nt.....	D	1	2.A FE		42,806,466	135.869	48,233,637	35,500,000	42,105,212		(211,130)			5.500	4.121	JJ	900,319	1,952,500	11/14/2019.	01/15/2042.
714264	AM	0	Pernod Ricard SA Sr Nt.....	D	1	2.A FE		18,310,620	107.067	19,272,078	18,000,000	18,149,906		(31,192)			3.250	3.047	JD	37,375	585,000	06/30/2016.	06/08/2026.
760942	BA	9	Republica Orient Uruguay Sr Nt.....	D		2.C FE		759,941	132.635	773,263	583,000	759,545		(395)			5.100	3.395	JD	1,074	14,867	11/22/2021.	06/18/2050.
760942	BD	3	Republica Orient Uruguay Sr Nt.....	D		2.C FE		5,022,262	131.319	5,079,411	3,868,000	5,018,806		(3,457)			4.975	3.441	AO	37,952	38,183	11/22/2021.	04/20/2055.
78467K	B#	3	SSE Plc Sr Nt Ser B.....	B	1	2.A		49,102,800	104.779	48,207,469	46,008,800	46,008,800				(469,200)	3.050	3.050	JD	97,449	1,421,779	06/06/2016.	06/06/2026.
80007R	AL	9	Sands China LTD Sr Nt.....	D	1	2.C FE		9,996,350	102.168	9,297,315	9,100,000	9,955,374		(40,976)			4.375	3.072	JD	14,377	199,063	07/15/2021.	06/18/2030.
822582	BF	8	Shell International Finance Sr Nt.....	C	1	1.D FE		28,477,788	122.205	34,217,288	28,000,000	28,434,815		(11,305)			4.375	4.267	MN	170,139	1,225,000	09/07/2017.	05/11/2045.
822582	BX	9	Shell International Finance Sr Nt.....	D		1.D FE		9,552,500	104.750	10,475,030	10,000,000	9,760,371		46,811			2.500	3.052	MS	75,694	250,000	04/20/2017.	09/12/2026.
822582	CB	6	Shell International Finance Sr Nt.....	D	1	1.D FE		1,984,600	112.030	2,240,600	2,000,000	1,988,796		1,394			3.875	3.969	MN	10,333	77,500	11/07/2018.	11/13/2028.
822582	CD	2	Shell International Finance Sr Nt.....	D	1	1.D FE		408,144	102.394	409,578	400,000	407,495		(649)			2.375	2.107	MN	1,425	9,500	04/08/2021.	11/07/2029.
822582	CG	5	Shell International Finance Sr Nt.....	D	1	1.D FE		1,256,388	104.763	1,257,157	1,200,000	1,252,115		(4,273)			2.750	2.157	AO	7,792	16,500	04/08/2021.	04/06/2030.
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....	D	1	2.B FE		2,873,643	102.827	2,776,316	2,700,000	2,790,660		(57,702)			2.875	0.703	MS	21,131	77,625	07/23/2020.	09/23/2023.

SCHEDULE D - PART 1

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

E10.51

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22	
			F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol				Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification					Description	Code																		
82481L	AD	1	D	1	2.B FE.....	.....		.....15,560,985	106.130	17,511,417	16,500,000	16,004,815	.....	.....93,755	.....	.....	.....3.200	3.902	MS.....	143,733	528,000	11/18/2016.	09/23/2026.	
82620K	AF	0	D	1	1.E FE.....	.....		.....20,844,180	126.768	26,621,238	21,000,000	20,863,321	.....	.....3,270	.....	.....	.....4.400	4.445	MN.....	87,267	924,000	05/18/2015.	05/27/2045.	
82620K	AL	7	D	1	1.E FE.....	.....		.....29,913,900	103.019	30,905,790	30,000,000	29,956,779	.....	.....8,430	.....	.....	.....2.350	2.382	AO.....	148,833	705,000	09/06/2016.	10/15/2026.	
82620K	AM	5	D	1	1.E FE.....	.....		.....13,949,740	108.471	15,185,996	14,000,000	13,955,426	.....	.....1,150	.....	.....	.....3.300	3.319	MS.....	136,033	462,000	09/06/2016.	09/15/2046.	
833636	AL	7	D	1	2.A FE.....	.....		.....19,839,500	97.130	19,620,300	20,200,000	19,841,167	.....	.....1,667	.....	.....	.....3.500	3.597	MS.....	198,353	.....	10/12/2021.	09/10/2051.	
84265V	AA	3	C	1	2.A FE.....	.....		.....19,557,750	143.256	19,124,649	13,350,000	19,395,654	.....	.....(162,096)	.....	.....	.....7.500	3.326	JJ.....	428,313	500,625	07/14/2021.	07/27/2035.	
84265V	AE	5	C	1	2.A FE.....	.....		.....4,991,875	140.520	4,918,186	3,500,000	4,976,070	.....	.....(15,805)	.....	.....	.....6.750	3.586	AO.....	49,219	118,125	09/20/2021.	04/16/2040.	
86964W	AF	9	D	1	2.C FE.....	.....		.....9,479,750	115.784	9,175,882	7,925,000	9,390,013	.....	.....(89,737)	.....	.....	.....6.000	2.973	JJ.....	219,258	125,250	07/13/2021.	01/15/2029.	
86964W	AH	5	D	1	2.C FE.....	.....		.....4,907,375	109.815	4,722,024	4,300,000	4,877,053	.....	.....(30,322)	.....	.....	.....5.000	3.051	JJ.....	99,139	107,500	07/12/2021.	01/15/2030.	
87656X	B@	9	D	.....	2.C.....	.....		.....15,000,000	103.800	15,570,060	15,000,000	15,000,000	.....	.....	.....	.....	.....3.310	3.310	MN.....	57,925	496,500	11/19/2019.	11/19/2029.	
87938W	AU	7	D	1	2.C FE.....	.....		.....25,532,965	124.524	24,904,740	20,000,000	25,470,530	.....	.....(62,435)	.....	.....	.....5.213	3.559	MS.....	327,261	521,300	07/08/2021.	03/08/2047.	
87938W	AW	3	D	1	2.C FE.....	.....		.....8,740,947	120.479	8,794,960	7,300,000	8,728,473	.....	.....(12,474)	.....	.....	.....4.895	3.719	MS.....	114,149	178,668	08/09/2021.	03/06/2048.	
88032X	BA	1	D	.....	1.E FE.....	.....		.....4,969,820	102.025	4,871,703	4,775,000	4,964,524	.....	.....(5,296)	.....	.....	.....2.880	2.401	AO.....	26,358	68,760	09/14/2021.	04/22/2031.	
88032X	BB	9	D	1	1.E FE.....	.....		.....5,012,535	103.763	4,850,925	4,675,000	5,008,942	.....	.....(3,593)	.....	.....	.....3.680	3.173	AO.....	32,974	86,020	09/16/2021.	04/22/2041.	
88167A	AF	8	LS..	C	1	3.C FE.....	.....	.....16,921,880	84.641	14,388,919	17,000,000	16,931,386	.....	.....1,685	.....	.....	.....4.100	4.126	AO.....	174,250	697,000	08/02/2016.	10/01/2046.	
88323A	AB	8	D	1	2.C FE.....	.....		.....10,139,400	104.020	9,361,764	9,000,000	10,124,369	.....	.....(15,031)	.....	.....	.....4.875	3.992	JJ.....	192,563	219,375	07/20/2021.	01/23/2043.	
88323A	AD	4	D	.....	2.C FE.....	.....		.....10,102,176	110.198	9,256,666	8,400,000	10,087,214	.....	.....(14,962)	.....	.....	.....5.375	4.131	MN.....	51,421	225,750	07/15/2021.	11/20/2048.	
892331	AD	1	D	.....	1.E FE.....	.....		.....17,504,060	110.908	19,408,848	17,500,000	17,502,822	.....	.....(375)	.....	.....	.....3.669	3.666	JJ.....	287,150	642,075	07/11/2018.	07/20/2028.	
902133	AG	2	C	1	1.G FE.....	.....		.....5,677,200	152.011	7,600,560	5,000,000	5,519,320	.....	.....(19,239)	.....	.....	.....7.125	6.090	AO.....	89,063	356,250	02/11/2011.	10/01/2037.	
902133	AT	4	D	1	1.G FE.....	.....		.....8,978,130	107.618	9,685,629	9,000,000	8,990,110	.....	.....2,181	.....	.....	.....3.700	3.729	FA.....	125,800	333,000	01/25/2016.	02/15/2026.	
902133	AU	1	D	2	1.G FE.....	.....		.....14,901,438	106.750	16,012,470	15,000,000	14,941,008	.....	.....9,431	.....	.....	.....3.125	3.202	FA.....	177,083	468,750	08/01/2017.	08/15/2027.	
902613	AB	4	D	2	1.G FE.....	.....		.....4,002,627	99.734	3,989,352	4,000,000	4,001,391	.....	.....(871)	.....	.....	.....1.008	0.986	JJ.....	16,912	40,320	07/28/2020.	07/30/2024.	
902674	XN	5	D	2	1.D FE.....	.....		.....19,943,725	131.434	26,286,800	20,000,000	19,947,112	.....	.....1,018	.....	.....	.....4.500	4.517	JD.....	12,500	900,000	06/21/2018.	06/26/2048.	
90351D	AB	3	D	.....	1.G FE.....	.....		.....18,964,790	108.282	20,573,485	19,000,000	18,985,093	.....	.....3,625	.....	.....	.....4.125	4.148	MS.....	211,177	783,750	02/05/2016.	09/24/2025.	
90352J	AC	7	C	2	1.G FE.....	.....		.....4,000,000	110.544	4,421,764	4,000,000	4,000,000	.....	.....	.....	.....	.....4.253	4.253	MS.....	46,310	170,120	03/16/2017.	03/23/2028.	
90352J	AE	3	D	2	1.G FE.....	.....		.....259,690	101.196	252,990	250,000	253,328	.....	.....(5,316)	.....	.....	.....2.859	0.711	FA.....	2,700	7,148	10/16/2020.	08/15/2023.	
91020Q	B#	3	C	.....	1.G.....	.....		.....25,000,000	112.304	28,076,025	25,000,000	25,000,000	.....	.....	.....	.....	.....4.090	4.090	FA.....	397,639	1,022,500	02/11/2019.	02/11/2029.	
917288	BK	7	C	2	2.C FE.....	.....		.....964,614	115.197	959,588	833,000	961,209	.....	.....(3,405)	.....	.....	.....4.375	2.273	JJ.....	15,995	.....	10/04/2021.	01/23/2031.	
91911T	AK	9	D	1	2.C FE.....	.....		.....7,003,300	134.732	6,736,615	5,000,000	6,969,624	.....	.....(33,676)	.....	.....	.....6.875	3.813	MN.....	48,698	171,875	07/20/2021.	11/10/2039.	
92857W	BJ	8	D	1	2.B FE.....	.....		.....19,740,167	108.239	20,565,334	19,000,000	19,430,586	.....	.....(123,345)	.....	.....	.....4.125	3.383	MN.....	67,490	783,750	06/03/2019.	05/30/2025.	
92857W	BK	5	D	1	2.B FE.....	.....		.....64,088,954	112.802	71,065,071	63,000,000	63,841,853	.....	.....(116,694)	.....	.....	.....4.375	4.130	MN.....	237,344	2,756,250	07/29/2019.	05/30/2028.	
92857W	BM	1	C	1	2.B FE.....	.....		.....8,368,259	130.810	9,287,489	7,100,000	8,316,320	.....	.....(24,897)	.....	.....	.....5.250	4.173	MN.....	32,098	372,750	11/14/2019.	05/30/2048.	
92857W	BS	8	D	1	2.B FE.....	.....		.....41,051,650	126.566	41,652,772	32,910,000	40,951,936	.....	.....(92,134)	.....	.....	.....4.875	3.483	JD.....	53,479	875,306	06/30/2021.	06/19/2049.	
92857W	BT	6	D	1	2.B FE.....	.....		.....125,296	131.224	131,224	100,000	125,087	.....	.....(209)	.....	.....	.....5.125	3.854	JD.....	171	5,125	04/08/2021.	06/19/2059.	
92857W	BU	3	D	1	2.B FE.....	.....		.....112,440	116.678	116,678	100,000	112,266	.....	.....(174)	.....	.....	.....4.250	3.564	MS.....	1,228	2,125	04/08/2021.	09/17/2050.	
961214	EP	4	D	2	2.A FE.....	.....		.....19,443,950	97.549	19,509,760	20,000,000	19,449,982	.....	.....6,032	.....	.....	.....2.668	2.910	MN.....	68,182	266,800	10/25/2021.	11/15/2035.	
961214	EX	7	D	2	2.A FE.....	.....		.....5,001,950	99.003	4,950,150	5,000,000	5,001,929	.....	.....(21)	.....	.....	.....3.020	3.015	MN.....	18,036	.....	11/08/2021.	11/18/2036.	
A8372T	AC	2	D	1	2.C FE.....	.....		.....9,894,875	126.865	9,324,578	7,350,000	9,871,142	.....	.....(23,733)	.....	.....	.....7.000	4.670	MS.....	150,063	257,250	07/14/2021.	03/16/2047.	
AS6777	63	3	D	1	2.C FE.....	.....		.....8,864,444	129.036	8,774,421	6,800,000	8,849,012	.....	.....(15,432)	.....	.....	.....6.375	3.829	MN.....	37,329	172,125	12/09/2021.	05/31/2038.	

SCHEDULE D - PART 1

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

E10.52

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code			NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
BJ1622 56 9	Lukoil Securities BV Sr Nt.....		.....	D	1	2.B FE.....	10,058,000	..102.164	9,603,388	9,400,000	10,039,711	.....	.....(18,289)	.....	.....	.....3.875	2.949	MN.....	55,649	182,125	09/21/2021.	05/06/2030.
BK5401 42 1	Tengizchevroil Fin Co Inc Secured Nt.....		.....	D	1	2.C FE.....	10,004,469	..100.012	9,726,148	9,725,000	9,993,938	.....	.....(10,530)	.....	.....	.....3.250	2.866	FA.....	119,401	79,219	09/08/2021.	08/15/2030.
E5311L AA 9	QEnergy Solar (Project Iron) Sr Sec Nt.....		.....	B	.....	2.C	16,702,048	..101.080	17,442,365	17,256,001	17,256,001	.....	.....	.....	.....(1,283,956)	2.300	2.301	JD.....	1,102	405,405	10/10/2019.	12/31/2038.
E5311L AB 7	QEnergy Solar (Project Iron) Sr Sec Nt.....		.....	B	.....	3.A	3,808,001	..101.539	3,946,084	3,886,274	3,886,274	.....	.....	.....	.....(289,163)	2.300	2.300	JD.....	248	91,302	03/27/2020.	12/31/2038.
EI6678 38 3	Mega Advance Invstments Sr Nt.....		.....	D	1	2.A FE.....	2,898,420	..138.367	2,905,715	2,100,000	2,893,814	.....	.....(4,606)	.....	.....	.....6.375	3.638	MN.....	18,222	66,938	11/01/2021.	05/12/2041.
EK1410 14 2	ALFA S.A. Sr Nt.....		.....	D	1	2.C FE.....	14,276,238	..130.820	14,030,402	10,725,000	14,233,299	.....	.....(42,939)	.....	.....	.....6.875	4.500	MS.....	196,625	368,672	07/15/2021.	03/25/2044.
EK1596 13 0	Saudi Elec Global Sukuk Sr Nt.....		.....	D	.....	1.G FE.....	15,349,000	..129.558	15,331,882	11,834,000	15,334,705	.....	.....(14,295)	.....	.....	.....5.500	3.564	AO.....	150,062	40,563	11/19/2021.	04/08/2044.
F3152* AE 4	Ermewa Holding SAS Sr Nt Ser B.....		.....	D	.....	2.A PL.....	10,000,000	..108.137	10,813,690	10,000,000	10,000,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	171,000	360,000	12/11/2019.	12/11/2031.
F3152* AF 1	Ermewa Holding SAS Sr Nt Ser C.....		.....	D	.....	2.A PL.....	20,000,000	..109.663	21,932,640	20,000,000	20,000,000	.....	.....	.....	.....	.....3.770	3.770	JJ.....	358,150	754,000	12/11/2019.	12/11/2034.
F3789@ AA 1	First State DH SAS (Project Ki Sr Secure.....		.....	B	.....	3.B YE.....	26,021,120	..108.700	28,673,321	26,378,400	26,378,400	.....	.....	.....	.....(1,962,720)	2.421	2.421	JD.....	3,548	1,011,191	04/05/2019.	04/04/2033.
G0369@ AX 4	DCC plc Gtd Sr Nt Ser C.....		.....	B	1	1.G FE.....	29,086,000	..105.330	28,506,457	27,064,000	27,064,000	.....	.....28,506,457	29,086,000	(276,000)	2.930	2.930	AO.....	140,973	810,366	04/27/2016.	04/27/2026.
G1591# AV 4	Britvic Plc Sr Nt.....		.....	B	1	2.C	11,214,900	..103.027	12,547,464	12,178,800	12,178,800	.....	.....	.....	.....(124,200)	2.520	2.520	FA.....	111,680	313,426	02/15/2017.	02/20/2027.
G1591# BB 7	Britvic Plc Sr Nt Ser H (EUR).....		.....	B	.....	2.C	21,092,400	..99.596	20,383,297	20,466,000	20,466,000	.....	.....	.....	.....(1,522,800)	0.099	0.379	JD.....	844	28,393	06/05/2018.	06/17/2028.
G1591# BD 3	Britvic Plc Sr Nt Ser J (GBP).....		.....	B	.....	2.C	9,375,100	..100.000	9,472,400	9,472,400	9,472,400	.....	.....	.....	.....(96,600)	1.454	1.629	JD.....	5,662	107,584	06/05/2018.	06/17/2030.
G2479@ AC 3	Covent Garden Group Holdings Sr Nt Ser A.....		.....	B	1	1.G PL.....	28,727,000	..102.105	31,778,690	31,123,600	31,123,600	.....	.....	.....	.....(317,400)	2.280	2.280	MN.....	92,645	762,327	11/14/2016.	11/14/2026.
G2493# AA 7	Crail Meters Limited Sr Nt Ser A.....		.....	B	.....	2.B IF.....	21,285,000	..101.600	20,622,768	20,298,000	20,298,000	.....	.....	.....	.....(987,000)	3.130	3.130	MS.....	161,878	230,511	05/20/2021.	03/31/2041.
G2616# AM 3	DCC plc Gtd Sr Nt Ser C.....		.....	B	.....	2.B	36,843,500	..106.409	37,505,910	35,247,000	35,247,000	.....	.....	.....	.....(2,622,600)	1.960	1.960	MS.....	207,252	721,950	09/13/2017.	09/13/2027.
G2616# AS 0	DCC plc Sr Nt Ser A.....		.....	D	.....	2.B	12,000,000	..108.685	13,042,224	12,000,000	12,000,000	.....	.....	.....	.....	.....4.550	4.550	AO.....	131,950	546,000	04/04/2019.	04/04/2026.
G2730# AE 2	Derwent London Sr Nt Ser C.....		.....	B	.....	1.G	13,109,000	..103.699	14,032,481	13,532,000	13,532,000	.....	.....	.....	.....(138,000)	2.680	2.680	JJ.....	152,115	370,001	01/31/2019.	01/31/2026.
G2730# AF 9	Derwent London Sr Nt Ser D.....		.....	B	.....	1.G	20,974,400	..106.141	22,980,714	21,651,200	21,651,200	.....	.....	.....	.....(220,800)	2.870	2.870	JJ.....	260,638	633,972	01/31/2019.	01/31/2029.
G294A@ AD 1	Dyson Finance Ltd Sr Nt Ser A.....		.....	B	.....	1.G	16,194,332	..97.131	15,192,544	15,641,293	15,641,293	.....	.....	.....	.....(1,792,121)	0.490	0.490	MS.....	22,567	80,729	03/28/2017.	03/15/2027.
G294A@ AE 9	Dyson Finance Ltd Sr Nt Ser B.....		.....	B	.....	1.G	16,194,332	..95.875	14,996,011	15,641,293	15,641,293	.....	.....	.....	.....(1,792,121)	0.580	0.580	MS.....	26,712	95,556	03/28/2017.	03/15/2029.
G294A@ AK 5	Dyson Finance Ltd Sr Nt Ser A.....		.....	B	.....	1.G	19,674,000	..118.081	24,166,539	20,466,000	20,466,000	.....	.....	.....	.....(1,522,800)	3.130	3.130	FA.....	247,337	671,855	04/09/2020.	02/12/2030.
G2956@ AP 6	ABP Acq UK Ltd Sr Nt Ser A.....		.....	B	1	2.B	15,245,000	..104.038	14,078,449	13,532,000	13,532,000	.....	.....	.....	.....(138,000)	3.430	3.430	MS.....	126,351	471,145	09/23/2015.	09/23/2025.
G3076* AD 8	Envol Investments Ltd Sr Sec Nt.....		.....	B	.....	2.B PL.....	21,031,200	..105.955	21,684,791	20,466,000	20,466,000	.....	.....	.....	.....(1,522,800)	2.780	2.780	JD.....	3,161	581,615	06/29/2018.	06/29/2030.
G3087* AB 9	Equitix Ltd Sr Sec Nt.....		.....	B	.....	1.G PL.....	29,385,400	..102.434	30,495,149	29,770,400	29,770,400	.....	.....	.....	.....(303,600)	3.990	3.991	JJ.....	498,232	834,192	11/24/2020.	01/31/2033.
G4588# BQ 3	Intermediate Capital Group Plc Sr Nt.....		.....	D	.....	2.C	10,000,000	..106.666	10,666,570	10,000,000	10,000,000	.....	.....	.....	.....	.....4.760	4.760	AO.....	88,589	476,000	04/24/2019.	04/24/2024.
000000 00 0	Hightown Housing Association L Sr Nt Ser.....		.....	B	.....	1.G Z.....	19,313,000	..100.000	18,944,800	18,944,800	18,944,800	.....	.....	.....	.....(368,200)	2.800	2.800	MS.....	154,716	.....	09/16/2021.	09/16/2033.
G4622# AL 3	Howard de Walden Sr Nt Ser A.....		.....	B	.....	1.G	17,205,500	..103.871	18,272,553	17,591,600	17,591,600	.....	.....	.....	.....(179,400)	2.540	2.540	AO.....	101,777	451,086	09/14/2016.	09/14/2031.
G4622# AN 9	Howard de Walden Sr Nt Ser A.....		.....	B	.....	1.G	23,020,200	..109.383	26,643,122	24,357,600	24,357,600	.....	.....	.....	.....(248,400)	3.010	3.010	JJ.....	350,289	744,135	01/09/2019.	01/09/2034.
G4701* AA 5	I Squared Capital Sr Nt Ser A.....		.....	D	.....	1.F PL.....	20,000,000	..99.434	19,886,760	20,000,000	20,000,000	.....	.....	.....	.....	.....3.190	3.190	JD.....	15,950	.....	12/22/2021.	12/22/2031.
G4701* AB 3	I Squared Capital Sr Nt Ser B.....		.....	D	.....	1.F PL.....	20,000,000	..99.440	19,888,080	20,000,000	20,000,000	.....	.....	.....	.....	.....3.340	3.340	JD.....	16,700	.....	12/22/2021.	12/22/2033.
G4936@ AA 0	IPUT Plc Sr Nt.....		.....	B	.....	1.G PL.....	19,661,400	..100.059	20,478,157	20,466,000	20,466,000	.....	.....	.....	.....(1,522,800)	1.100	1.100	MN.....	26,265	232,304	05/19/2020.	05/19/2030.
G6076# AA 3	Midland Motorways Grp Ltd (M6) Sr Sec Nt.....		.....	B	.....	2.B PL.....	34,378,727	..99.263	34,619,019	34,876,148	34,876,148	.....	.....	.....	.....(355,669)	3.120	3.120	JD.....	3,023	1,100,157	11/28/2017.	12/31/2042.
G6750* AC 6	The 1887 Co Ltd Priv Pl Sr Nt Ser C.....		.....	B	1	2.C	30,876,000	..103.169	27,921,631	27,064,000	27,064,000	.....	.....	.....	.....(276,000)	2.840	2.840	AO.....	132,373	784,578	04/29/2015.	04/29/2025.
G6970* AK 2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11.....		.....	B	.....	2.B PL.....	44,530,500	..100.117	47,417,508	47,362,000	47,362,000	.....	.....	.....	.....(483,000)	2.800	2.800	JJ.....	556,240	1,352,988	06/24/2017.	06/26/2029.
G7334# AB 7	Redding Ridge Holdings LP Sr Nt Ser B.....		.....	C	.....	2.C Z.....	10,720,000	..100.010	10,721,072	10,720,000	10,720,000	.....	.....	.....	.....	.....4.250	4.251	JJ.....	39,232	.....	11/30/2021.	11/30/2028.
G7334@ AB 9	RRPF Engine Leasing Ltd. Sr Nt Sec.....		.....	C	.....	2.C FE.....	13,000,000	..99.691	12,959,855	13,000,000	13,000,000	.....	.....	.....	.....	.....4.130	4.131	FA.....	208,794	536,900	06/13/2018.	06/13/2030.
G7334@ AM 5	RRPF Engine Leasing Ltd. Sr Nt.....		.....	D	.....	2.C FE.....	3,000,000	..102.074	3,062,212	3,000,000	3,000,000	.....	.....	.....	.....	.....4.460	4.460	FA.....	52,033	133,800	02/11/2019.	06/13/2028.
G7334@ AY 9	RRPF Engine Leasing Ltd. Sr Nt Ser EE.....		.....	D	.....	2.C FE.....	12,000,000	..102.917	12,349,985	12,000,000	12,000,000	.....	.....	.....	.....	.....4.610	4.611	FA.....	215,133	553,200	11/12/2019.	06/13/2028.

SCHEDULE D - PART 1

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

E10.53

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G7605#	AD	5	Roadster Finance DAC Nt.....	.....	B	.....	2.C FE.....	15,897,465	101.230	16,129,888	15,933,901	15,933,901	.....	.....	.....	(1,185,583)	3.110	3.110	JD.....	35,789	511,714	12/05/2018.	12/05/2036.
G7737#	AD	6	SGN MidCo Limited Sr Sec Nt Ser B.....	.....	B	.....	2.B PL.....	25,131,600	105.037	25,584,492	24,357,600	24,357,600	.....	.....	.....	(248,400)	3.020	3.020	MS.....	218,637	753,810	03/14/2018.	03/14/2033.
G7898#	AA	7	Scotland Gas Networks plc Ser C Sr Nt.....	.....	B	.....	2.B.....	11,771,100	104.059	12,673,089	12,178,800	12,178,800	.....	.....	.....	(124,200)	2.740	2.740	MS.....	87,133	338,915	09/27/2018.	09/27/2030.
G7996#	AA	8	Segro Plc Sr Nt Ser A.....	.....	B	.....	1.F PL.....	37,513,600	106.512	38,753,435	36,384,000	36,384,000	.....	.....	.....	(2,707,200)	1.770	1.770	FA.....	239,710	672,543	08/17/2017.	08/17/2027.
G8056*	AH	2	Severn Trent Water LTD Sr Nt Ser B.....	.....	B	.....	2.A.....	17,063,800	105.961	18,640,147	17,591,600	17,591,600	.....	.....	.....	(179,400)	2.720	2.720	MN.....	71,774	485,882	11/07/2018.	11/07/2028.
G8279@	AA	6	South East Water Ltd Sr Nt.....	.....	B	.....	2.B.....	9,944,800	108.217	11,715,140	10,825,600	10,825,600	.....	.....	.....	(110,400)	2.940	2.940	MS.....	92,830	325,587	09/16/2019.	09/16/2031.
G8287#	AA	4	Southern Gas Networks plc Ser A Sr Nt.....	.....	B	.....	2.A.....	11,771,100	104.059	12,673,089	12,178,800	12,178,800	.....	.....	.....	(124,200)	2.740	2.740	MS.....	87,133	338,915	09/27/2018.	09/27/2030.
G8781@	AD	1	Thames Water Utilities LTD Sr Sec Nt Ser.....	.....	B	.....	2.A.....	49,336,000	104.254	49,376,779	47,362,000	47,362,000	.....	.....	.....	(483,000)	2.450	2.450	MS.....	319,101	1,178,462	03/22/2018.	04/22/2028.
G9369*	AA	7	Viridor Energy Group Limited Sr Secured.....	.....	B	.....	2.C Z.....	46,476,500	99.711	47,224,961	47,362,000	47,362,000	.....	.....	.....	885,500	2.900	2.901	MS.....	114,458	.....	12/01/2021.	03/31/2043.
G9369@	AB	3	Viridor Energy II Limited Term Loan B.....	.....	B	.....	2.B.....	25,578,114	95.323	25,542,685	26,795,931	26,795,931	.....	.....	.....	1,217,817	2.703	2.703	MS.....	208,359	.....	11/19/2021.	09/18/2027.
J0835#	AM	9	Costco Wholesale Japan Ltd Sr Nt.....	.....	B	.....	1.E.....	50,732,807	94.775	44,471,965	46,923,879	46,923,879	.....	.....	.....	(5,376,363)	0.280	0.280	FA.....	47,080	140,810	08/22/2019.	08/22/2029.
L0175#	AE	2	Alpha Trains Finance SA Sr Nt.....	.....	B	.....	2.B FE.....	17,841,600	103.173	18,769,293	18,192,000	18,192,000	.....	.....	.....	(1,353,600)	1.380	1.380	JD.....	697	256,437	10/30/2019.	09/30/2031.
L2289#	AA	9	DH Japan Finance SA Sr Nt Ser A.....	.....	B	.....	2.A.....	29,509,924	95.961	28,017,693	29,197,080	29,197,080	.....	.....	.....	(3,345,293)	0.300	0.300	MN.....	12,165	90,588	05/11/2017.	05/11/2027.
L2836*	AA	1	EHI Int Fin Sarl Gtd Sr Nt Ser 2015-C.....	.....	B	.....	1.G.....	40,183,500	103.457	41,170,634	39,795,000	39,795,000	.....	.....	.....	(2,961,000)	1.966	1.966	FA.....	321,641	822,242	02/03/2015.	02/05/2024.
L8367#	AD	5	Shurgard Luxembourg Sarl Sr Nt Ser A.....	.....	.....	.....	1.2.C.....	12,325,500	107.022	13,385,254	12,507,000	12,507,000	.....	.....	.....	(930,600)	2.620	2.620	JD.....	5,461	335,090	06/25/2015.	06/25/2025.
L8367#	AE	3	Shurgard Luxembourg Sarl Sr Nt Ser B2.....	.....	.....	.....	1.2.C.....	12,325,500	110.075	13,767,055	12,507,000	12,507,000	.....	.....	.....	(930,600)	2.770	2.770	JD.....	5,774	354,275	06/25/2015.	06/25/2027.
L9619@	AA	7	VTG AG Sr Sec Nt.....	.....	B	.....	2.B FE.....	22,764,300	103.164	22,872,984	22,171,500	22,171,500	.....	.....	.....	(1,649,700)	1.450	1.450	AO.....	55,367	335,714	10/29/2020.	10/29/2032.
N6510@	AC	7	Nutreco NV Sr Nt.....	.....	D	.....	1.2.C.....	10,000,000	101.556	10,155,590	10,000,000	10,000,000	.....	.....	.....	.....	4.220	4.220	JJ.....	199,278	422,000	07/11/2012.	07/11/2022.
N6587*	AA	1	Alliance Automotive Netherland Sr Nt Ser.....	.....	B	.....	2.B.....	7,812,000	105.893	8,428,016	7,959,000	7,959,000	.....	.....	.....	(592,200)	1.550	1.550	MN.....	10,623	142,056	05/28/2019.	05/31/2029.
N6587*	AB	9	Alliance Automotive Netherland Sr Nt Ser.....	.....	B	.....	2.B.....	11,160,000	107.683	12,243,580	11,370,000	11,370,000	.....	.....	.....	(846,000)	1.740	1.740	MN.....	17,036	225,324	05/28/2019.	05/31/2031.
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	.....	D	.....	1.4.B.....	25,000,000	92.000	23,000,000	25,000,000	25,000,000	.....	.....	.....	.....	4.610	4.610	JD.....	54,424	1,152,500	12/14/2015.	12/14/2025.
N7591#	AA	9	Rotterdam World Gateway BV Sr Sec Nt.....	.....	B	.....	2.B PL.....	20,877,700	107.090	20,699,376	19,329,000	19,329,000	.....	.....	.....	(1,438,200)	2.470	2.470	JD.....	1,326	487,672	04/06/2018.	03/31/2036.
P2195V	AS	4	Celulosa Arauco Sr Nt.....	.....	D	.....	1.2.C FE.....	14,880,313	114.023	14,537,869	12,750,000	14,861,621	.....	(18,691)	.....	.....	5.150	4.137	JJ.....	277,242	328,313	07/14/2021.	01/29/2050.
P3083S	AD	7	Consorcio Transmantaro SA Sr Nt.....	.....	D	.....	1.2.C FE.....	6,997,785	110.054	6,933,408	6,300,000	6,988,799	.....	(8,986)	.....	.....	4.700	3.427	AO.....	61,688	.....	11/03/2021.	04/16/2034.
P3596#	AA	1	EVM Energia del Valle de MX Sr Sec Nt.....	.....	D	.....	2.C PL.....	18,004,690	99.000	17,824,643	18,004,690	18,004,690	.....	.....	.....	.....	6.190	6.191	JD.....	3,096	1,114,490	07/31/2018.	06/30/2037.
P57908	AF	5	Oriba Advance Corp SAB Sr Nt.....	.....	D	.....	1.2.C FE.....	7,821,675	123.453	7,839,272	6,350,000	7,804,912	.....	(16,763)	.....	.....	5.875	4.286	MS.....	107,774	186,531	07/23/2021.	09/17/2044.
P60694	AF	6	Kimberly-Clark De Mexico Sr Nt.....	.....	D	.....	1.2.A FE.....	9,794,250	99.396	9,740,808	9,800,000	9,794,557	.....	307	.....	.....	2.431	2.438	JJ.....	119,119	.....	09/29/2021.	07/01/2031.
PPE5GU	X5	2	Spark Road NEL Finance Pty Ltd Sr Sec Nt.....	.....	B	.....	2.A Z.....	7,274,708	100.000	7,161,318	7,161,318	7,161,318	.....	.....	.....	(113,390)	4.930	4.961	MJSD.....	8,705	42,448	10/29/2021.	12/23/2053.
Q0458*	AF	6	AquaSure Finance Pty Ltd Sr Sec Nt.....	.....	D	.....	1.G FE.....	12,912,472	112.705	14,552,976	12,912,472	12,912,472	.....	.....	.....	.....	4.320	4.320	JJ.....	261,865	557,819	01/15/2019.	01/12/2034.
Q0697#	AA	4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A.....	.....	D	.....	2.A FE.....	40,000,000	107.885	43,154,080	40,000,000	40,000,000	.....	.....	.....	.....	3.500	3.500	AO.....	350,000	1,400,000	09/06/2017.	10/01/2027.
Q1297#	AH	1	CSL Finance Pty Ltd Sr Nt Ser A.....	.....	B	.....	1.G.....	49,684,298	101.526	53,381,899	52,579,691	52,579,691	.....	.....	.....	(1,645,343)	0.755	0.755	OCT.....	91,525	390,728	10/08/2015.	10/08/2023.
Q1629#	AN	7	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	.....	D	.....	2.B.....	13,000,000	104.596	13,597,525	13,000,000	13,000,000	.....	.....	.....	.....	3.820	3.820	JD.....	22,071	496,600	06/15/2017.	06/15/2027.
Q1629#	AT	4	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	.....	D	.....	2.B.....	25,000,000	103.483	25,870,831	25,000,000	25,000,000	.....	.....	.....	.....	3.620	3.620	FA.....	377,083	905,000	08/01/2019.	08/01/2029.
Q2308#	AA	1	Charter Hall Investment MgtLtd Sr Gtd Nt.....	.....	C	.....	2.A FE.....	6,180,060	109.078	6,544,680	6,000,000	6,128,958	.....	(21,379)	.....	.....	3.940	3.499	MN.....	24,953	236,400	07/16/2019.	05/23/2027.
Q2308#	AC	7	Charter Hall Investment MgtLtd Sr Gtd Nt.....	.....	C	.....	2.A FE.....	11,165,400	110.907	12,199,759	11,000,000	11,129,561	.....	(15,025)	.....	.....	4.040	3.854	MN.....	46,909	444,400	07/16/2019.	05/23/2029.
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	.....	D	.....	2.A FE.....	7,500,000	107.352	8,051,415	7,500,000	7,500,000	.....	.....	.....	.....	3.550	3.550	JJ.....	117,594	266,250	07/22/2015.	07/22/2027.
Q2308*	AB	3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A.....	.....	D	.....	1.2.A.....	16,000,000	107.375	17,179,968	16,000,000	16,000,000	.....	.....	.....	.....	3.760	3.760	MN.....	81,884	601,600	05/12/2016.	05/12/2026.
Q2312*	AA	9	Charter Hall Funds Management Sr Nt Ser.....	.....	D	.....	2.A FE.....	10,000,000	114.093	11,409,260	10,000,000	10,000,000	.....	.....	.....	.....	4.610	4.610	FA.....	162,631	461,000	08/24/2018.	08/24/2028.
Q3080#	AA	3	DWPF Finance Pty Ltd Sr Nt Ser A.....	.....	D	.....	1.F.....	3,000,000	113.365	3,400,962	3,000,000	3,000,000	.....	.....	.....	.....	4.140	4.140	MN.....	13,455	124,200	05/22/2018.	05/22/2030.

SCHEDULE D - PART 1

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

E10.54

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
Q3080#	AB	1	D	.....	1.F	.....	3,000,000	114.113	3,423,381	3,000,000	3,000,000	.....	.....	.....	.....	4.190	4.190	MN	13,618	125,700	05/22/2018	05/22/2031	
Q3080#	AE	5	D	.....	1.F	.....	30,000,000	103.903	31,170,990	30,000,000	30,000,000	.....	.....	.....	.....	2.930	2.930	AO	180,683	879,000	10/17/2019	10/17/2031	
Q3189*	AK	5	D	.....	1.G	.....	25,000,000	109.637	27,409,275	25,000,000	25,000,000	.....	.....	.....	.....	3.640	3.640	MN	78,361	910,000	11/30/2017	11/30/2029	
Q3629#	AL	7	D	.....	1.G	.....	10,000,000	104.594	10,459,380	10,000,000	10,000,000	.....	.....	.....	.....	3.060	3.060	FA	119,850	306,000	08/10/2016	08/10/2026	
Q3629#	AM	5	D	.....	1.G	.....	16,000,000	104.636	16,741,824	16,000,000	16,000,000	.....	.....	.....	.....	3.160	3.160	FA	198,027	505,600	08/10/2016	08/10/2028	
Q3629#	AQ	6	D	.....	1.G	.....	25,000,000	108.492	27,123,050	25,000,000	25,000,000	.....	.....	.....	.....	3.630	3.630	FA	378,125	907,500	08/01/2019	08/01/2030	
Q3647#	AA	9	D	.....	2.C PL	.....	5,000,000	99.446	4,972,305	5,000,000	5,000,000	.....	.....	.....	.....	2.830	2.830	MN	20,832	.....	11/08/2021	11/08/2028	
Q3971@	AG	4	D	.....	1.F	.....	28,000,000	109.077	30,541,532	28,000,000	28,000,000	.....	.....	.....	.....	3.630	3.630	JD	31,057	1,016,400	12/20/2017	12/20/2029	
Q3974*	AA	6	D	.....	2.B PL	.....	15,000,000	100.514	15,077,091	15,000,000	15,000,000	.....	.....	.....	.....	3.110	3.122	MJSD	1,296	206,038	07/21/2021	12/31/2034	
Q4822#	AA	4	B	.....	1.F	.....	33,670,000	103.212	37,481,474	36,315,000	36,315,000	.....	.....	.....	(2,155,000)	3.380	3.380	FA	419,378	1,268,995	08/28/2019	08/28/2029	
Q5433#	AA	2	B	.....	2.C PL	.....	28,785,250	95.698	29,539,819	30,867,750	30,867,750	.....	.....	.....	(1,831,750)	3.794	3.794	JJ	542,246	1,218,189	09/23/2019	07/16/2029	
Q5601@	AA	0	D	.....	2.A FE	.....	7,000,000	110.571	7,739,970	7,000,000	7,000,000	.....	.....	.....	.....	4.300	4.300	AO	68,561	301,000	04/09/2019	04/09/2029	
Q6235#	AT	9	D	.....	1.G PL	.....	10,000,000	112.629	11,262,910	10,000,000	10,000,000	.....	.....	.....	.....	4.080	4.080	MS	116,733	408,000	06/18/2019	09/18/2030	
Q6291#	AC	7	D	.....	1.B Z	.....	15,000,000	112.762	16,914,315	15,000,000	15,000,000	.....	.....	.....	.....	3.640	3.640	JJ	259,350	546,050	01/10/2017	01/10/2032	
Q6518#	AD	2	D	.....	2.B	.....	10,000,000	105.841	10,584,146	10,000,000	10,000,000	.....	.....	.....	.....	3.710	3.710	JJ	164,889	371,000	01/21/2016	01/21/2026	
Q6518#	AE	0	D	.....	2.B FE	.....	12,000,000	107.700	12,923,958	12,000,000	12,000,000	.....	.....	.....	.....	3.860	3.860	MN	73,340	463,200	11/04/2015	11/04/2028	
Q6518#	AF	7	D	.....	2.B FE	.....	5,000,000	109.727	5,486,354	5,000,000	5,000,000	.....	.....	.....	.....	4.010	4.010	JJ	94,681	200,500	07/11/2018	07/11/2030	
Q6518#	AG	5	D	.....	2.B FE	.....	4,000,000	112.707	4,508,281	4,000,000	4,000,000	.....	.....	.....	.....	4.160	4.160	AO	36,978	166,400	04/11/2018	04/11/2033	
Q6518@	AA	0	D	.....	2.B	.....	17,000,000	103.016	17,512,635	17,000,000	17,000,000	.....	.....	.....	.....	3.080	3.080	MS	152,717	523,600	09/16/2016	09/16/2026	
Q6518@	AE	2	D	.....	2.B FE	.....	37,000,000	105.870	39,171,715	37,000,000	37,000,000	.....	.....	.....	.....	3.550	3.550	AO	273,646	1,313,500	10/16/2017	10/16/2027	
Q6568@	AA	9	D	.....	2.A	.....	25,000,000	106.515	26,628,725	25,000,000	25,000,000	.....	.....	.....	.....	3.500	3.501	AO	213,889	875,000	02/14/2018	02/14/2028	
Q6646*	AB	5	D	.....	2.B	.....	4,000,000	104.723	4,188,926	4,000,000	4,000,000	.....	.....	.....	.....	3.830	3.830	MS	45,534	153,200	09/15/2015	09/14/2027	
Q6993#	AA	2	D	.....	1.F FE	.....	12,000,000	107.487	12,898,452	12,000,000	12,000,000	.....	.....	.....	.....	3.670	3.670	JD	14,680	440,400	12/19/2014	12/19/2025	
Q7450@	AE	0	D	.....	2.B FE	.....	11,000,000	103.003	11,330,348	11,000,000	11,000,000	.....	.....	.....	.....	3.500	3.500	JJ	183,944	385,000	07/09/2015	07/09/2025	
Q7450@	AJ	9	D	.....	2.B	.....	25,000,000	102.008	25,501,942	25,000,000	25,000,000	.....	.....	.....	.....	3.450	3.450	MS	280,313	862,500	09/04/2019	09/04/2029	
Q7740#	AC	2	D	.....	3.A YE	.....	22,000,000	96.008	21,121,732	22,000,000	22,000,000	.....	.....	.....	.....	4.280	4.280	JJ	431,567	941,600	07/16/2019	07/16/2029	
Q7740#	AD	0	D	.....	3.A YE	.....	8,000,000	95.420	7,633,576	8,000,000	8,000,000	.....	.....	.....	.....	4.380	4.380	JJ	160,600	350,400	07/16/2019	07/16/2031	
Q8562*	AF	2	D	.....	2.C	.....	10,000,000	104.947	10,494,690	10,000,000	10,000,000	.....	.....	.....	.....	3.010	3.010	JJ	138,794	301,000	01/15/2020	01/15/2030	
Q8562*	AG	0	D	.....	2.C	.....	10,000,000	105.150	10,515,030	10,000,000	10,000,000	.....	.....	.....	.....	3.110	3.110	JJ	143,406	311,000	01/15/2020	01/15/2032	
Q8806@	AA	7	B	.....	2.B PL	.....	29,148,210	93.041	27,672,283	29,741,985	29,741,985	.....	.....	.....	(1,764,945)	4.070	4.091	MJSD	3,363	1,232,749	10/22/2020	06/30/2042	
Q9194*	AA	7	D	.....	2.B FE	.....	11,000,000	106.642	11,730,609	11,000,000	11,000,000	.....	.....	.....	.....	4.160	4.160	MS	125,840	457,600	09/22/2015	09/22/2025	
Q9194*	AE	9	D	.....	2.B FE	.....	15,000,000	104.442	15,666,315	15,000,000	15,000,000	.....	.....	.....	.....	3.450	3.450	JD	15,813	517,500	12/20/2016	12/20/2026	
Q9194*	AL	3	D	.....	2.B FE	.....	26,000,000	108.295	28,156,674	26,000,000	26,000,000	.....	.....	.....	.....	3.960	3.960	MN	131,560	1,029,600	05/15/2019	05/15/2029	
Q9389#	AH	3	D	.....	2.B	.....	20,000,000	99.029	19,805,700	20,000,000	20,000,000	.....	.....	.....	.....	2.640	2.640	MS	159,867	528,000	03/12/2020	03/12/2032	
Q9389#	AJ	9	D	.....	2.B	.....	5,000,000	96.651	4,832,525	5,000,000	5,000,000	.....	.....	.....	.....	2.740	2.740	MS	41,481	137,000	03/12/2020	03/12/2035	
Q9396#	AK	7	D	.....	1.G	.....	9,000,000	103.283	9,295,461	9,000,000	9,000,000	.....	.....	.....	.....	2.760	2.760	AO	54,510	248,400	10/12/2016	10/12/2026	
Q9396#	AQ	4	D	.....	1.G	.....	15,000,000	106.633	15,994,920	15,000,000	15,000,000	.....	.....	.....	.....	3.360	3.360	MS	155,400	504,000	09/10/2019	09/10/2029	
Q9883#	AB	7	D	.....	2.C PL	.....	8,000,000	106.652	8,532,120	8,000,000	8,000,000	.....	.....	.....	.....	4.040	4.040	JJ	158,907	323,200	01/04/2018	01/04/2028	
W1004@	AB	3	D	.....	2.B FE	.....	25,000,000	111.610	27,902,550	25,000,000	25,000,000	.....	.....	.....	.....	5.130	5.130	JD	99,750	1,282,500	12/03/2018	12/03/2026	
000000	00	0	B	.....	2.A Z	.....	13,053,527	100.000	12,632,259	12,632,259	12,632,259	.....	.....	.....	(421,268)	2.450	2.450	MS	79,952	.....	09/30/2021	09/30/2031	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9						12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
000000	00	0	Vartan Gas AB Sr Sec Nt.....	D	B	.....	2.A Z.....	.....	13,053,527	...100.000	12,632,259	12,632,259	12,632,259	.....	.....	.....	.....	.....(421,268)	2.650	2.650	MS.....	86,478	.....	09/30/2021.	09/30/2033.	
X4771#	AJ	8	Landsnet hf Sr Nt.....	D	D	.....	2.B.....	.....	20,000,000	...106.301	21,260,240	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....3.750	3.750	FA.....	272,917	750,000	02/20/2020.	02/20/2030.	
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt.....	D	D	.....	2.C PL.....	.....	9,000,000	...101.279	9,115,130	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....3.910	3.910	MN.....	54,740	87,975	05/21/2021.	06/05/2031.	
Y7563*	AC	1	Seaspan Holdco III Ltd Sr Nt.....	D	D	.....	2.C PL.....	.....	9,000,000	...101.100	9,098,961	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....4.060	4.061	MS.....	117,740	105,560	05/21/2021.	06/05/2033.	
ZR5207	51	2	Longfor Holdings LTD Sr Nt.....	D	D	1	2.B FE.....	.....	9,937,012	...103.392	9,512,036	9,200,000	9,900,506	.....	.....(36,506)	.....	.....	.....	.....3.950	2.842	MS.....	105,992	181,700	07/15/2021.	09/16/2029.	
ZS5181	57	4	Maf Sukuk LTD Sr Nt.....	D	D	.....	2.B FE.....	.....	9,952,875	...111.010	9,602,382	8,650,000	9,910,566	.....	.....(42,309)	.....	.....	.....	.....4.638	2.463	MN.....	52,377	200,594	09/23/2021.	05/14/2029.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								23,425,976,372	XXX	25,331,466,248	22,918,102,794	23,369,605,406	0	(22,409,735)	0	(61,938,714)	XXX	XXX	XXX	XXX	XXX	217,914,141	791,911,235	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
000759	CR	9	American Business Fin Svcs Inc RMBS Ser.....	.....	.....	.....4	3.B FM.....	.....	1,037,639	94.280	978,511	1,037,877	1,036,866	.....	.....(17)	.....	.....	.....	.....3.691	3.712	MON...	3,192	22,315	06/07/2002.	07/15/2033.	
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1.....	.....	.....	.....4	5.B FM.....	.....	1,089,010	...100.000	1,092,204	1,092,204	1,088,206	.....	.....(93)	.....	.....	.....	.....6.950	7.028	MON...	6,326	51,218	09/07/2001.	11/25/2031.	
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	.....	.....	.....4	1.A FM.....	.....	14,307	...100.000	14,313	14,313	14,288	.....	.....(42)	.....	.....	.....	.....6.530	6.176	MON...	78	935	11/30/2001.	04/25/2031.	
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	.....	.....	.....4	4.B FM.....	.....	351,063	...100.000	351,230	351,230	355,280	.....	.....(558)	.....	.....	.....	.....7.150	6.863	MON...	2,093	25,113	11/30/2001.	01/25/2032.	
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	.....	.....	.....4	1.D FM.....	.....	89,931	76.610	200,298	261,451	89,931	.....	.....	.....	.....	.....	.....4.597	22.727	MON...	1,002	12,347	03/14/2002.	06/25/2032.	
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....4	1.D FM.....	.....	1,301,284	68.899	1,368,914	1,986,848	1,301,284	.....	.....	.....	.....234,572	.....	.....5.750	26.083	MON...	9,520	113,635	01/26/2007.	03/25/2037.	
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2.....	.....	.....	.....4	2.B FM.....	.....	51,760	96.104	50,261	52,299	51,922	.....	.....(25)	.....	.....	.....	.....5.564	5.737	MON...	242	1,703	08/26/2005.	09/25/2035.	
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....	.....	.....	.....4	1.A.....	.....	483,647	...100.000	477,529	477,529	477,529	.....	.....(3,813)	.....	.....	.....	.....2.466	0.639	MON...	981	11,776	06/23/2020.	12/25/2059.	
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20.....	.....	.....	.....4	1.A FM.....	.....	66,377	103.161	65,902	63,882	63,732	.....	.....(282)	.....	.....	.....	.....7.615	7.232	MON...	405	4,606	02/16/2001.	03/21/2029.	
105667	AB	5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI.....	.....	.....	.....4	1.A FM.....	.....	44,576	99.922	78,389	78,450	44,576	.....	.....	.....	.....	.....	.....0.343	8.750	MON...	4	462	04/28/2006.	07/25/2036.	
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....	.....	.....	.....4	1.A FM.....	.....	450,443	...100.000	447,784	447,784	449,551	.....	.....(20)	.....	.....	.....	.....5.170	5.137	MON...	1,929	23,150	04/06/2004.	10/20/2032.	
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....	.....	.....	.....4	1.A.....	.....	11,559,185	...104.067	11,567,913	11,115,854	11,464,872	.....	.....(41,755)	.....	.....	.....	.....3.650	2.451	MON...	33,811	405,729	01/09/2020.	07/25/2058.	
12598P	AB	3	COLT Funding LLC RMBS Ser 2021-RPL1 CI A.....	.....	.....	.....2	1.C FE.....	.....	1,499,999	99.722	1,495,824	1,500,000	1,499,955	.....	.....(44)	.....	.....	.....	.....2.424	2.412	MON...	3,030	6,059	11/09/2021.	09/25/2061.	
12598P	AC	1	COLT Funding LLC RMBS Ser 2021-RPL1 CI M.....	.....	.....	.....2	1.F FE.....	.....	1,599,997	99.724	1,595,584	1,600,000	1,599,951	.....	.....(46)	.....	.....	.....	.....2.675	2.665	MON...	3,567	7,133	11/09/2021.	09/25/2061.	
12598P	AD	9	COLT Funding LLC RMBS Ser 2021-RPL1 CI M.....	.....	.....	.....2	2.B FE.....	.....	2,281,995	99.653	2,274,079	2,282,000	2,281,928	.....	.....(66)	.....	.....	.....	.....3.076	3.070	MON...	5,850	11,701	11/09/2021.	09/25/2061.	
12657G	AE	5	Credit Suisse Mortgage Trust RMBS Ser 20.....	.....	.....	.....	1.F FE.....	.....	4,007,518	...103.012	3,874,353	3,761,070	3,996,128	.....	.....(11,390)	.....	.....	.....	.....3.125	2.264	MON...	9,794	48,972	07/28/2021.	10/25/2060.	
12657G	AF	2	Credit Suisse Mortgage Trust RMBS Ser 20.....	.....	.....	.....	2.B FE.....	.....	3,061,240	...105.034	2,998,207	2,854,519	3,053,332	.....	.....(7,909)	.....	.....	.....	.....3.499	2.658	MON...	8,322	41,627	07/28/2021.	10/25/2060.	
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 CI MF1.....	.....	.....	.....4	1.A FM.....	.....	644,891	...100.000	646,349	646,349	644,891	.....	.....	.....	.....	.....	.....5.251	5.288	MON...	2,828	28,571	08/30/2004.	12/25/2034.	
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....4	3.B FM.....	.....	1,001,205	92.726	964,141	1,039,774	1,001,205	.....	.....	.....	.....	.....	.....5.500	6.086	MON...	4,766	57,183	02/23/2005.	03/25/2038.	
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....4	1.D FM.....	.....	379,353	...100.000	376,938	376,938	376,824	.....	.....(119)	.....	.....	.....	.....5.500	5.446	MON...	1,728	20,732	03/07/2005.	05/25/2035.	
12668B	RZ	8	CWMB5 Inc RMBS Ser 2006-6CB CI 1A4.....	.....	.....	.....4	1.D FM.....	.....	390,552	96.030	436,960	455,025	390,552	.....	.....	.....	.....	.....	.....5.500	9.438	MON...	2,086	24,957	04/21/2006.	05/25/2036.	
126694	E9	5	CWHL Inc RMBS Ser 2006-OA4 CI A1.....	.....	.....	.....4	4.B FM.....	.....	2,745,631	36.877	2,101,118	5,697,699	2,745,631	.....	.....	.....	.....	.....	.....1.042	25.089	MON...	4,948	67,065	03/01/2007.	04/25/2046.	
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	.....	.....4	5.B FM.....	.....	716,379	85.012	609,054	716,437	714,862	.....	.....9	.....	.....	.....	.....5.376	5.410	MON...	3,210	38,828	06/06/2001.	07/25/2032.	
16678R	DU	8	Chevy Chase Mtg Funding Corp RMBS Ser 20.....	.....	.....	.....4	1.A FM.....	.....	235,177	97.604	234,227	239,976	236,379	.....	.....44	.....	.....	.....	.....0.332	0.763	MON...	11	1,649	10/11/2007.	07/25/2036.	
17307G	MC	9	Citigroup Mtg Loan Trust RMBS Ser 2004-H.....	.....	.....	.....4	1.A FM.....	.....	69,987	96.259	67,295	69,910	69,956	.....	.....(2)	.....	.....	.....	.....0.432	0.416	MON...	5	303	03/30/2006.	12/25/2034.	
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....	.....	.....	.....4	1.A.....	.....	4,519,574	...101.529	4,467,160	4,399,908	4,449,805	.....	.....(62,963)	.....	.....	.....	.....3.000	1.451	MON...	11,000	131,997	03/04/2020.	09/25/2064.	
17327R	AB	6	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 CI.....	.....	.....	.....4	1.A.....	.....	13,393,632	106.760	14,894,863	13,951,700	13,478,555	.....	.....39,502	.....	.....	.....	.....3.789	4.328	MON...	44,057	530,831	04/06/2020.	01/25/2066.	
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	.....	.....4	1.A FM.....	.....	26,507	...100.000	27,031	27,031	26,762	.....	.....69	.....	.....	.....	.....5.375	5.704	MON...	121	1,427	08/29/2005.	07/25/2035.	
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....	.....	.....	.....4	1.A FM.....	.....	31,504	...100.000	31,507	31,507	31,448	.....	.....(3)	.....	.....	.....	.....7.030	7.108	MON...	185	1,077	05/28/1999.	08/15/2030.	
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	.....	.....	.....4	1.A FM.....	.....	8,048	...100.000	8,050	8,050	8,041	.....	.....3	.....	.....	.....	.....5.470	5.455	MON...	37	458	09/23/2003.	09/25/2033.	
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....	.....	.....	.....4	1.D FM.....	.....	472,301	99.735	502,060	503,392	472,301	.....	.....	.....	.....	.....	.....5.300	7.314	MON...	2,223	22,969	08/17/2005.	09/25/2035.	
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	.....	.....	.....4	1.A FM.....	.....	18,478	...100.000	18,483	18,483	18,689	.....	.....(80)	.....	.....	.....	.....5.240	4.854	MON...	81	923	01/16/2004.	12/25/2033.	

SCHEDULE D - PART 1

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

E10.56

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1.....				4 1.A FM.....	489,287	100.000	489,288	489,288	488,655		(1)			3.427	3.431	MON...	1,397	16,480	02/15/2002.	08/25/2032.
33767J AJ 1	Firstkey Homes RMBS Ser 2020-SFR2 CI E.....				2.C FE.....	1,809,115	99.233	1,801,435	1,815,355	1,809,152		37			2.668	2.744	MON...	4,036		12/15/2021.	10/19/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199.....				4 B FM.....	45,723	9.777	34,498	352,839	45,723	185,708	(317)	307,267		7.510	7.510	MON...	2,208	26,498	07/18/2001.	12/10/2024.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5.....				4 1.A FM.....	54,416	100.000	54,414	54,414	54,231		(2)			6.650	6.704	MON...	302	3,619	05/10/2001.	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200.....				4 1.A FM.....	8,464	100.000	8,464	8,464	8,447		5			4.824	4.828	MON...	34	410	05/25/2004.	04/25/2034.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200.....				4 1.A FM.....	950,411	100.000	950,442	950,442	947,189		(165)			5.687	5.682	MON...	4,504	49,868	08/13/2004.	06/25/2034.
36262P AD 3	GS Mortgage-Backed Securities RMBS Ser 2.....				1.A.....	758,132	99.222	755,776	761,702	758,154		22			2.500	2.542	MON...	1,587	3,174	10/20/2021.	03/25/2052.
36263C AD 1	GS Mortgage-Backed Securities RMBS Ser 2.....				1.A.....	7,018,181	99.140	6,893,208	6,952,997	7,017,055		(1,126)			2.500	2.371	MON...	14,485	43,456	09/22/2021.	02/26/2052.
36263V AB 3	GS Mortgage-Backed Securities RMBS Ser 2.....				1.A Z.....	2,553,933	99.858	2,541,557	2,545,184	2,553,881		(52)			2.500	2.460	MON...	5,302	5,302	12/03/2021.	04/25/2052.
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A CI A.....				4 1.A FE.....	13,077,990	103.424	13,527,251	13,079,374	13,078,304		102			3.260	3.284	MON...	18,951	442,043	11/08/2017.	10/15/2053.
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1.....				4 1.A FM.....	41,716	99.968	42,338	42,352	41,876		(81)			0.943	1.495	MON...	6	404	10/11/2007.	10/25/2033.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2.....				4 1.A FM.....	365,151	98.521	367,495	373,012	365,151					0.543	1.314	MON...	17	2,046	10/11/2007.	08/25/2035.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....				4 1.A FM.....	3,421	100.000	3,421	3,421	3,414		(2)			4.774	4.767	MON...	14	157	05/19/2004.	08/25/2034.
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....				4 1.A FM.....	327,344	99.287	325,011	327,344	327,344					0.802	0.803	MON...	22	2,379	03/29/2006.	05/25/2036.
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15.....				1.A.....	3,034,079	99.179	3,009,061	3,033,967	3,033,954		(124)			2.500	2.486	MON...	6,321	16,863	11/30/2021.	02/25/2052.
46592X BP 8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15.....				1.A.....	4,422,661	99.294	4,411,444	4,442,792	4,422,779		118			2.500	2.540	MON...	9,256	18,512	10/27/2021.	04/25/2052.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3.....				4 1.A FM.....	644,340	101.014	645,525	639,048	637,982		(1,140)			5.500	5.383	MON...	2,929	35,148	01/13/2005.	01/25/2035.
46653Q AC 9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3.....				4 1.A FE.....	169,327	99.847	169,944	170,205	169,329		2			2.500	2.547	MON...	355	355	11/23/2021.	05/25/2052.
46654T BQ 0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15.....				1.B FE.....	1,082,412	99.031	1,082,412	1,093,000	1,082,412		1			2.500	2.563	MON...	2,277		12/20/2021.	06/25/2052.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005.....				4 6. FM.....	30,554	199.750	124,789	62,473	30,554					0.492	29.059	MON...	3	646	05/22/2006.	09/26/2045.
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....				4 6. FM.....	351,599	100.000	348,118	348,118	348,118	(484)	(526)			5.500	5.346	MON...	1,596	19,082	01/13/2005.	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....				4 1.A FM.....	963,553	101.863	964,323	946,691	943,895		(2,884)			5.500	5.241	MON...	4,339	52,068	02/16/2005.	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....				4 3.B FM.....	226,427	82.417	189,803	230,296	228,009		52			5.500	5.729	MON...	1,056	12,661	03/31/2005.	04/25/2035.
57643M JM 7	Master Asset Securitization Tr RMBS Ser.....				4 1.A FM.....	1,376,172	100.000	1,402,469	1,402,469	1,385,557		(1,425)			5.750	6.018	MON...	6,720	80,642	10/25/2006.	12/25/2034.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20.....				4 1.A.....	760,857	104.227	781,887	750,178	757,051		(1,647)			3.750	3.284	MON...	2,344	28,131	04/26/2019.	04/25/2058.
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4.....				4 1.A.....	12,113,914	102.435	11,791,021	11,510,700	11,909,586		(121,957)			3.500	1.595	MON...	33,573	402,875	03/02/2020.	04/25/2066.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G.....				4 1.A.....	273,568	101.341	275,929	272,276	272,762		(436)			2.750	2.483	MON...	624	7,488	10/15/2019.	07/25/2059.
59981B AG 9	Mill City Mortgage Trust RMBS Ser 2019-G.....				4 1.A.....	8,461,825	102.094	8,622,885	8,446,000	8,449,426		(7,288)			3.000	2.942	MON...	21,115	253,380	10/15/2019.	07/25/2059.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....				4 1.A FM.....	14,953	100.000	14,957	14,957	14,925		(4)			4.861	4.884	MON...	61	734	10/07/2003.	11/25/2033.
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019.....				4 1.A.....	1,141,158	103.617	1,155,883	1,115,538	1,133,726		(4,414)			3.500	2.736	MON...	3,254	39,044	11/26/2019.	09/25/2059.
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020.....				4 1.A.....	1,405,063	102.045	1,355,134	1,327,978	1,388,286		(16,777)			2.750	0.322	MON...	3,043	30,433	01/29/2021.	11/25/2059.
64828X AB 9	New Residential Mtg Ln Tr RMBS Ser 2020.....				4 1.A.....	20,276,884	103.304	20,588,447	19,930,000	20,165,073		(78,252)			3.000	2.675	MON...	49,825	597,900	02/05/2020.	11/25/2059.
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016.....				4 1.A FE.....	559,175	104.300	558,773	535,736	554,103		(1,875)			3.750	2.871	MON...	1,674	20,090	10/09/2019.	11/25/2035.
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017.....				4 1.A.....	2,160,419	104.637	2,392,176	2,286,158	2,186,917		13,431			3.850	5.463	MON...	7,335	87,999	03/27/2020.	08/27/2057.
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019.....				4 1.A.....	4,767,111	104.230	4,647,108	4,458,500	4,694,817		(35,213)			4.250	2.329	MON...	15,791	189,418	02/28/2020.	12/25/2057.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019.....				4 1.A.....	11,285,868	102.713	11,430,940	11,129,042	11,213,222		(36,704)			3.250	2.673	MON...	30,141	361,694	12/13/2019.	02/25/2049.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019.....				4 1.A.....	8,030,858	102.881	8,045,346	7,820,081	7,930,602		(43,239)			3.500	2.270	MON...	22,809	273,703	10/03/2019.	08/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019.....				4 1.A.....	19,569,948	103.968	19,765,910	19,011,459	19,429,483		(7,402)			3.500	2.740	MON...	55,450	665,401	08/07/2019.	12/25/2058.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....				4 1.A FM.....	635	100.718	640	635	635					4.766	4.747	MON...	3	31	02/05/2004.	03/25/2034.

SCHEDULE D - PART 1

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

E10.57

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....		4	1.A FM.....	29,579	98.338	29,318	29,814	29,638	29,814	29,638		3				5.603	5.724	MON...	139	1,557	06/10/2004.	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....	.....	.....4	1.A FM.....	378	100.000	378	378	377	378	377	.....	.....	.....	.....	.....5.293	5.295	MON...	2	20	10/22/2004.	10/25/2034.	
67575N	BX	0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....	.....	.....4	1.C FE.....	100,000	100.092	100,092	100,000	100,000	100,000	100,000	.....	.....	.....	.....	.....1.774	1.781	MON...	79	1,774	08/12/2020.	08/15/2052.	
69357Q	AD	8	Preston Ridge Partners Mtg RMBS Ser 21-R.....	.....	.....4	2.B FE.....	599,998	99.459	596,754	600,000	599,998	600,000	599,998	.....	.....	.....	.....	.....2.930	2.948	MON...	293	3,174	10/07/2021.	10/25/2051.	
74922P	AC	8	Residential Accredit Loans Inc RMBS Ser.....	.....	.....4	1.A FM.....	320,146	97.561	466,786	478,457	320,146	478,457	320,146	.....	.....	.....	.....	.....0.253	10.281	MON...	17	1,818	10/11/2007.	02/25/2037.	
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	.....4	5.B FM.....	97,933	68.518	73,665	107,512	97,933	107,512	97,933	.....	.....	.....	.....	.....6.000	8.711	MON...	538	6,440	10/03/2007.	05/25/2037.	
805564	PB	1	Saxon Asset Securities Tr RMBS Ser 2003-.....	.....	.....4	1.A FM.....	11,395	100.000	11,395	11,395	11,395	11,395	11,395	.....	.....	.....	.....	.....4.339	4.355	MON...	41	504	09/04/2003.	12/25/2033.	
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004.....	.....	.....4	1.A FM.....	172,405	100.000	170,936	170,936	171,740	170,936	171,740	.....	.....188	.....	.....	.....2.411	2.241	MON...	343	4,292	10/23/2004.	10/25/2034.	
89173F	AA	8	Towd Point Mortgage Tr RMBS Ser 2017-1 C.....	.....	.....4	1.A.....	1,440,255	100.712	1,477,750	1,467,309	1,457,482	1,467,309	1,457,482	.....	.....7,175	.....	.....	.....2.750	3.682	MON...	3,363	40,351	02/22/2019.	10/25/2056.	
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C.....	.....	.....4	1.A.....	465,909	101.318	454,561	448,647	460,471	448,647	460,471	.....	.....(5,102)	.....	.....	.....2.750	0.920	MON...	1,028	12,338	10/05/2020.	06/25/2057.	
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....	.....	.....4	1.A.....	5,761,212	104.767	5,555,805	5,303,000	5,642,213	5,303,000	5,642,213	.....	.....(88,865)	.....	.....	.....3.620	2.211	MON...	15,997	193,833	03/11/2020.	05/25/2058.	
89175V	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....	.....	.....4	1.A.....	1,654,601	102.183	1,582,948	1,549,127	1,615,768	1,549,127	1,615,768	.....	.....(30,242)	.....	.....	.....3.250	(0.115)	MON...	4,196	50,347	07/29/2020.	03/25/2058.	
89175V	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....	.....	.....4	1.A.....	29,406,938	103.121	28,461,396	27,600,000	28,734,703	27,600,000	28,734,703	.....	.....(450,999)	.....	.....	.....3.276	1.832	MON...	75,350	921,032	03/09/2020.	03/25/2058.	
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....	.....	.....4	1.A.....	2,440,182	104.319	2,357,607	2,260,000	2,385,218	2,260,000	2,385,218	.....	.....(33,530)	.....	.....	.....3.750	2.298	MON...	7,063	84,750	02/13/2020.	03/25/2058.	
89178B	AA	2	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....	.....	.....4	1.A.....	309,438	102.001	296,889	291,064	304,638	291,064	304,638	.....	.....(3,840)	.....	.....	.....2.900	0.143	MON...	703	8,441	09/10/2020.	07/25/2059.	
89612L	AA	4	Tricon American Homes RMBS Ser 2019-SFR1.....	.....	.....4	1.A FE.....	6,477,086	101.864	6,598,079	6,477,322	6,473,358	6,477,322	6,473,358	.....	.....(2,231)	.....	.....	.....2.750	2.733	MON...	14,844	179,305	09/01/2021.	03/17/2038.	
89612L	AB	2	Tricon American Homes RMBS Ser 2019-SFR1.....	.....	.....4	1.B FE.....	3,949,837	100.963	3,988,035	3,950,000	3,948,048	3,950,000	3,948,048	.....	.....(800)	.....	.....	.....2.999	2.994	MON...	9,872	118,461	09/16/2019.	03/17/2038.	
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1.....	.....	.....4	1.A FE.....	4,200,641	99.772	4,191,143	4,200,704	4,198,664	4,200,704	4,198,664	.....	.....(1,392)	.....	.....	.....1.545	1.483	MON...	5,408	64,901	07/24/2020.	08/25/2055.	
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10.....	.....	.....4	1.A FM.....	134,149	101.278	137,899	136,160	135,171	136,160	135,171	.....	.....13	.....	.....	.....2.493	2.710	MON...	283	3,459	03/10/2005.	10/25/2033.	
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	.....4	2.B FM.....	58,482	100.000	58,011	58,011	58,223	58,011	58,223	.....	.....(25)	.....	.....	.....5.500	5.281	MON...	266	3,184	10/13/2005.	10/25/2035.	
3399999.			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						241,900,398	XXX	242,495,500	241,133,810	240,162,195	185,224	(1,048,530)	541,839	0	XXX	XXX	XXX	642,016	7,207,566	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
05491L	AA	6	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	.....4	1.A.....	2,183,107	101.175	2,251,135	2,225,000	2,200,619	2,225,000	2,200,619	.....	.....4,500	.....	.....	.....2.937	3.196	MON...	4,720	65,348	11/29/2017.	08/14/2036.	
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201.....	CF..	4	1.A.....	32,352,978	113.653	35,459,798	31,200,000	32,036,904	31,200,000	32,036,904	.....	.....(111,366)	.....	.....	.....4.314	3.871	MON...	112,164	1,345,968	04/03/2019.	12/15/2051.	
05492J	AW	2	Barclays Commercial Mtg Sec CMBS Ser 201.....	CF..	4	1.A.....	24,719,328	106.129	25,470,960	24,000,000	24,575,512	24,000,000	24,575,512	.....	.....(69,589)	.....	.....	.....3.063	2.716	MON...	61,260	735,120	11/05/2019.	11/15/2052.	
05550M	AU	8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....	.....	.....4	1.A.....	5,877,146	109.469	6,246,273	5,706,000	5,835,519	5,706,000	5,835,519	.....	.....(16,692)	.....	.....	.....3.583	3.230	MON...	17,037	204,446	05/17/2019.	05/15/2052.	
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....	.....	.....4	1.A.....	6,828,870	101.863	6,779,385	6,655,402	6,701,705	6,655,402	6,701,705	.....	.....(15,812)	.....	.....	.....2.809	2.342	MON...	15,581	186,970	07/29/2020.	03/10/2033.	
056083	AG	3	BXP Trust CMBS Ser 2017 CI GM B.....	.....	.....4	1.A.....	147,870	104.994	146,992	140,000	147,775	140,000	147,775	.....	.....(95)	.....	.....	.....3.425	2.328	MON...	400	606,900	12/02/2021.	06/13/2039.	
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201.....	.....	.....4	1.A.....	4,006,636	103.777	4,036,909	3,889,984	3,916,498	3,889,984	3,916,498	.....	.....(8,956)	.....	.....	.....3.429	2.976	MON...	11,116	133,388	09/14/2015.	09/15/2048.	
065403	BC	0	BANK CMBS Ser 2019-BN17 CI A4.....	.....	.....4	1.A.....	4,428,648	110.434	4,748,658	4,300,000	4,395,818	4,300,000	4,395,818	.....	.....(12,319)	.....	.....	.....3.714	3.366	MON...	13,309	159,702	03/21/2019.	04/15/2052.	
065404	BB	0	BANK CMBS Ser 2018-BN10 CI A5.....	CF..	4	1.A.....	19,054,889	109.468	20,251,506	18,500,000	18,848,721	18,500,000	18,848,721	.....	.....(55,643)	.....	.....	.....3.688	3.338	MON...	56,857	682,280	01/26/2018.	02/15/2061.	
065405	AE	2	BANK CMBS Ser 2019-BN16 CI A4.....	CF..	4	1.A.....	6,488,584	112.209	7,069,136	6,300,000	6,438,350	6,300,000	6,438,350	.....	.....(18,151)	.....	.....	.....4.005	3.653	MON...	21,026	252,315	02/01/2019.	02/15/2052.	
06540C	BF	3	BANK CMBS Ser 2021-BN35 CI A5.....	.....	.....4	1.A.....	7,209,779	100.831	7,058,177	7,000,000	7,202,074	7,000,000	7,202,074	.....	.....(7,705)	.....	.....	.....2.285	1.951	MON...	13,329	53,317	07/28/2021.	07/15/2031.	
06540T	AD	2	BANK CMBS Ser 2018-BN11 A3.....	CF..	4	1.A.....	15,449,505	111.623	16,743,465	15,000,000	15,293,795	15,000,000	15,293,795	.....	.....(44,402)	.....	.....	.....4.046	3.695	MON...	50,575	606,900	04/13/2018.	03/15/2061.	
06540V	BB	0	BANK CMBS Ser 2019-BN24 CI A3.....	.....	.....4	1.A.....	1,338,936	106.103	1,379,335	1,300,000	1,331,499	1,300,000	1,331,499	.....	.....(3,706)	.....	.....	.....2.960	2.619	MON...	3,207	38,480	12/11/2019.	11/15/2062.	
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3.....	CF..	4	1.A.....	9,271,404	107.234	9,651,078	9,000,000	9,209,802	9,000,000	9,209,802	.....	.....(26,265)	.....	.....	.....3.183	2.834	MON...	23,873	286,470	12/13/2019.	08/15/2061.	
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3.....		4	1.A.....	1,081,472	105.717	1,110,030	1,050,000	1,075,336	1,050,000	1,075,336		(3,021)			2.920	2.577	MON...	2,555	30,660	11/21/2019.	11/15/2029.	
06541R	BE	2	BANK CMBS Ser 2019-BN23 CI AS.....		4																				

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

E10.58

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08160B	AD	6	Benchmark Mortgage Trust CMBS 2018-B5 Cl.....	.....	..	.....4	1.A	4,280,678	...112.827	4,501,793	3,990,000	4,202,103	.....	.....(29,503)	.....	.....	.....4.208	3.298	MON...	13,990	167,883	04/03/2019.	07/15/2051.
08160B	AH	7	Benchmark Mortgage Trust CMBS 2018-B5 Cl.....	.....	..	.....4	1.A	5,355,989	...112.453	5,847,566	5,200,000	5,307,179	.....	.....(15,217)	.....	.....	.....4.419	4.064	MON...	19,149	229,783	07/27/2018.	07/15/2051.
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....	.....	..	.....4	1.A	1,802,427	...105.665	1,849,136	1,750,000	1,792,296	.....	.....(5,041)	.....	.....	.....2.928	2.585	MON...	4,270	51,240	11/25/2019.	12/15/2072.
08161C	AE	1	Benchmark Mortgage Trust CMBS 2018-B2 Cl.....	CF..	..	4	1.A	26,070,294	...110.246	28,079,656	25,470,000	25,846,668	.....	.....(61,587)	.....	.....	.....3.882	3.604	MON...	82,393	988,720	12/12/2018.	02/15/2051.
08161H	AF	7	Benchmark Mortgage Trust CMBS 2018-B4 Cl.....	CF..	..	4	1.A	8,857,357	...112.042	9,635,603	8,600,000	8,772,936	.....	.....(25,479)	.....	.....	.....4.121	3.767	MON...	29,534	354,406	06/28/2018.	07/15/2051.
08161H	AH	3	Benchmark Mortgage Trust CMBS 2018-B4 Cl.....	CF..	..	4	1.A	8,857,972	...111.726	9,608,453	8,600,000	8,774,558	.....	.....(25,231)	.....	.....	.....4.311	3.957	MON...	30,896	370,746	06/28/2018.	07/15/2051.
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS.....	.....	..	.....4	1.A	123,599	...108.996	130,795	120,000	122,750	.....	.....(343)	.....	.....	.....3.784	3.434	MON...	378	4,541	05/22/2019.	05/15/2052.
08162C	AF	7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS.....	.....	..	.....4	1.A	6,360,123	...112.804	6,965,616	6,175,000	6,305,613	.....	.....(17,653)	.....	.....	.....4.441	4.093	MON...	22,853	274,232	09/20/2018.	11/10/2051.
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B.....	.....	..	.....4	1.A	1,855,663	...112.762	2,029,716	1,800,000	1,839,443	.....	.....(5,266)	.....	.....	.....4.607	4.248	MON...	6,910	84,196	09/20/2018.	11/10/2051.
08162F	AG	8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS.....	.....	..	.....4	1.A	11,516,352	...107.034	11,967,494	11,181,000	11,441,282	.....	.....(31,974)	.....	.....	.....3.419	3.072	MON...	31,855	382,256	07/19/2019.	08/15/2052.
08162P	AX	9	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl A5.....	CF..	..	4	1.A	10,814,228	...109.031	11,448,224	10,500,000	10,695,684	.....	.....(31,996)	.....	.....	.....3.666	3.312	MON...	32,078	384,930	01/19/2018.	01/15/2051.
08162T	BB	8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4.....	.....	..	.....4	1.A	1,586,100	...115.044	1,771,676	1,540,000	1,572,900	.....	.....(4,454)	.....	.....	.....4.510	4.155	MON...	5,788	69,454	11/09/2018.	11/15/2051.
08162U	AW	0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5.....	CF..	..	4	1.A	25,455,363	...113.309	28,003,260	24,714,000	25,244,467	.....	.....(72,757)	.....	.....	.....4.232	3.873	MON...	87,152	1,045,822	12/10/2018.	01/15/2052.
08162V	AE	8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A4.....	CF..	..	4	1.A	11,157,845	...110.466	11,930,360	10,800,000	11,066,817	.....	.....(34,384)	.....	.....	.....3.717	3.329	MON...	33,453	401,436	03/29/2019.	03/15/2062.
08162V	AG	3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM.....	.....	..	.....4	1.A	2,449,288	...110.370	2,624,606	2,378,000	2,431,313	.....	.....(6,806)	.....	.....	.....3.979	3.628	MON...	7,885	94,621	03/21/2019.	03/15/2062.
08162W	AY	2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1.....	.....	..	.....4	1.A	180,299	...99.097	178,673	180,302	180,288	.....	.....(9)	.....	.....	.....0.628	0.619	MON...	94	1,132	09/21/2020.	09/15/2053.
08163A	AA	1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1.....	.....	..	.....4	1.A	451,994	...99.518	449,815	451,996	451,954	.....	.....(36)	.....	.....	.....0.875	0.861	MON...	330	3,955	07/23/2020.	07/15/2053.
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4.....	.....	..	.....4	1.A	3,517,379	...105.115	3,589,677	3,415,000	3,504,464	.....	.....(11,037)	.....	.....	.....2.912	2.529	MON...	8,287	99,445	08/09/2019.	08/15/2057.
12529M	AF	5	Cantor Comm Real Estate Trust CMBS Ser 2.....	.....	..	.....4	1.A	5,757,674	...110.679	6,186,934	5,590,000	5,715,795	.....	.....(16,136)	.....	.....	.....3.786	3.434	MON...	17,635	211,621	04/16/2019.	05/15/2052.
12529T	AX	1	Cantor Comm Real Estate Lend CMBS Ser 2.....	.....	..	.....4	1.A	1,441,997	...105.876	1,482,264	1,400,000	1,433,995	.....	.....(3,994)	.....	.....	.....3.006	2.663	MON...	3,506	42,077	12/09/2019.	01/15/2053.
12593Y	BD	4	Comm Mortgage Trust CMBS Ser 2016-CR28 C.....	.....	..	.....4	1.A	10,099,474	...105.717	10,571,730	10,000,000	10,037,736	.....	.....(11,357)	.....	.....	.....3.495	3.387	MON...	29,125	349,500	01/27/2016.	02/10/2049.
12652U	AU	3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....	.....	..	.....4	1.A	8,324,139	...110.296	8,894,253	8,064,000	8,238,061	.....	.....(27,862)	.....	.....	.....4.033	3.629	MON...	27,102	325,229	04/10/2019.	04/15/2051.
12655T	BM	0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A.....	.....	..	.....4	1.A	2,368,982	...105.494	2,426,355	2,300,000	2,355,638	.....	.....(6,588)	.....	.....	.....2.950	2.608	MON...	5,654	67,850	11/19/2019.	08/15/2057.
17326C	AZ	7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C.....	.....	..	.....4	1.A	1,853,942	...107.652	1,937,740	1,800,000	1,831,394	.....	.....(5,468)	.....	.....	.....3.458	3.111	MON...	5,187	62,244	08/15/2017.	08/15/2027.
17326D	AD	4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C.....	CF..	..	4	1.A	26,766,313	...107.493	28,112,514	26,153,000	26,512,353	.....	.....(63,705)	.....	.....	.....3.465	3.190	MON...	75,517	906,201	01/24/2018.	09/15/2050.
17327F	AD	8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C.....	CF..	..	4	1.A	15,449,604	...110.973	16,645,935	15,000,000	15,290,532	.....	.....(44,222)	.....	.....	.....4.009	3.662	MON...	50,113	601,350	03/08/2018.	03/10/2051.
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....	CF..	..	4	1.A	9,063,964	...104.846	9,226,413	8,800,000	9,005,612	.....	.....(25,109)	.....	.....	.....2.869	2.532	MON...	21,037	252,446	08/05/2019.	08/10/2056.
17328H	BD	2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43.....	CF..	..	4	1.A	10,299,634	...106.154	10,615,410	10,000,000	10,239,324	.....	.....(28,698)	.....	.....	.....3.038	2.696	MON...	25,317	303,800	10/29/2019.	11/10/2052.
17328R	AZ	2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46.....	.....	..	.....4	1.A	2,935,352	...103.913	2,961,532	2,850,000	2,920,370	.....	.....(8,192)	.....	.....	.....2.717	2.377	MON...	6,453	77,435	02/13/2020.	01/15/2053.
22945D	AG	8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1.....	CF..	..	4	1.A	16,446,468	...111.483	17,710,237	15,886,000	16,297,440	.....	.....(55,078)	.....	.....	.....4.053	3.628	MON...	53,654	643,844	04/04/2019.	03/15/2052.
23305J	AA	0	DBUBS Mtg Tr CMBS Ser 2017-BRBK Cl A.....	.....	..	.....4	1.A	4,428,793	...103.914	4,468,293	4,300,000	4,352,420	.....	.....(19,125)	.....	.....	.....3.452	2.980	MON...	12,370	148,436	10/12/2017.	10/10/2034.
233063	AC	0	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....	.....	..	.....4	1.A	252,160	...99.369	250,572	252,164	252,138	.....	.....(16)	.....	.....	.....0.800	0.789	MON...	168	2,017	08/20/2020.	09/15/2053.
36250S	AE	9	GS Mortgage Securities Trust CMBS Ser 20.....	CF..	..	4	1.A	17,823,009	...112.408	19,334,210	17,200,000	17,633,852	.....	.....(61,613)	.....	.....	.....4.155	3.721	MON...	59,555	714,660	04/04/2019.	07/10/2051.
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20.....	CF..	..	4	1.A	8,219,073	...106.845	8,526,215	7,980,000	8,163,833	.....	.....(22,804)	.....	.....	.....3.160	2.820	MON...	21,014	252,168	06/26/2019.	07/10/2052.
46361T	AC	6	Irvine Core Office Tr CMBS Ser 2013-IRV.....	.....	..	.....4	1.A	334,363	...102.407	327,702	320,000	327,751	.....	.....(5,660)	.....	.....	.....3.173	1.362	MON...	592	10,295	10/28/2020.	05/15/2048.
46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016.....	CF..	..	4	1.A	10,802,344	...104.203	11,462,363	11,000,000	10,883,395	.....	.....20,877	.....	.....	.....2.870	3.113	MON...	26,312	315,744	12/04/2017.	08/15/2049.
46591A	BA	2	JPMDB Commercial Mtge Securit CMBS Ser 2.....	CF..	..	4	1.A	24,925,985	...112.344	27,187,175	24,200,000	24,683,696	.....	.....(71,701)	.....	.....	.....4.211	3.856	MON...	84,914	1,018,965	05/23/2018.	06/15/2051.
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	..	.....4	1.A	566,410	...101.778	557,953	548,208	549,477	.....	.....(1,595)	.....	.....	.....3.414	2.842	MON...	1,560	18,714	04/14/2014.	01/15/2046.
46868R	AA	2	Jackson Park Trust CMBS Ser 2019-LIC Cl.....	CF..	..	4	1.A	7,936,953	...102.677	8,214,136	8,000,000	7,947,493	.....	.....5,035	.....	.....	.....2.766	2.863	MON...	18,440	221,280	11/07/2019.	10/14/2039.
48128Y	AW	1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	CF..	..	4	1.A	13,595,987	...112.160	14,805,120	13,200,000	13,489,162	.....	.....(37,857)	.....	.....	.....4.029	3.681	MON...	44,320	531,841	02/15/2019.	03/10/2052.

SCHEDULE D - PART 1

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

E10.59

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD			4	1.A	6,085,251	105.365	6,321,918	6,000,000	6,031,870		(9,307)			3.555	3.400	MON	17,774	216,250	09/15/2015	09/10/2033
61691N	AE	5	Morgan Stanley Capital I Tr CMBS Ser 201	CF		4	1.A	25,748,473	108.566	27,141,450	25,000,000	25,462,419		(74,560)			3.587	3.241	MON	74,729	896,750	12/12/2017	12/15/2050
61691Q	AE	8	Morgan Stanley Capital I Tr CMBS Ser 201	CF		4	1.A	20,289,700	113.751	22,408,888	19,700,000	20,113,259		(57,774)			4.407	4.050	MON	72,348	868,179	10/12/2018	10/23/2051
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	694,219	106.929	710,010	664,000	688,351		(2,862)			3.127	2.606	MON	1,730	20,763	12/12/2019	11/15/2029
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			4	1.A	1,098,857	102.073	1,088,973	1,066,859	1,069,386		(2,523)			3.557	3.099	MON	3,162	37,948	11/26/2013	11/15/2046
61766L	BS	7	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1.A	8,146,875	106.212	8,762,523	8,250,000	8,183,947		12,594			3.544	3.753	MON	24,365	292,380	12/06/2018	01/15/2049
61771L	AE	2	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	11,795,893	100.045	11,575,230	11,570,000	11,700,276		(46,277)			3.177	2.754	MON	30,632	372,695	11/15/2019	11/10/2036
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	5,151,362	107.488	5,374,380	5,000,000	5,116,928		(14,515)			3.261	2.912	MON	13,588	163,050	12/12/2019	07/15/2052
63874T	AA	5	Natisis Comm Mtg Sec CMBS Ser 2019-LVL C			4	1.A FE	2,368,991	109.856	2,526,690	2,300,000	2,350,417		(7,111)			3.885	3.514	MON	7,446	89,355	04/12/2019	08/15/2038
90276F	AW	4	UBS Commercial Mtg Tr CMBS Ser 2018-C10	CF		4	1.A	20,493,631	112.153	22,217,410	19,810,000	20,274,972		(68,303)			4.313	3.896	MON	71,207	854,485	03/20/2019	05/15/2051
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C	CF		4	1.A	17,146,843	107.624	18,081,858	16,801,000	17,002,243		(35,675)			3.563	3.326	MON	49,885	598,620	04/19/2018	10/15/2050
90276V	AE	9	UBS Commercial Mtg Tr CMBS Ser 2018-C8 C			4	1.A	9,990,345	110.405	10,709,275	9,700,000	9,884,796		(28,876)			3.983	3.632	MON	32,196	386,351	02/12/2018	02/15/2051
90276Y	AE	3	UBS Commercial Mtg Tr CMBS Ser 2019-C16			4	1.A	5,304,461	109.526	5,640,579	5,150,000	5,264,903		(15,008)			3.605	3.253	MON	15,471	185,647	03/27/2019	04/15/2052
90278K	BA	8	UBS Commercial Mtg Tr CMBS Ser 2018-C14			4	1.A	9,681,953	113.838	10,700,763	9,400,000	9,602,206		(27,209)			4.448	4.092	MON	34,843	418,112	11/28/2018	12/15/2051
90278P	BA	7	UBS Commercial Mtg Tr CMBS Ser 2019-C18			4	1.A	566,494	106.074	583,406	550,000	563,354		(1,568)			3.035	2.693	MON	1,391	16,694	12/11/2019	12/15/2052
90291J	AW	7	UBS Commerical Mtg Tr CMBS 2018-C9 CI A4	CF		4	1.A	15,425,791	111.594	16,549,346	14,830,000	15,235,593		(61,317)			4.117	3.619	MON	50,879	610,551	04/03/2019	03/15/2051
90353D	AZ	8	UBS Comm Mtg Tr CMBS Ser 2018-C12 CI A5	CF		4	1.A	13,080,981	112.818	14,327,937	12,700,000	12,961,286		(37,469)			4.296	3.940	MON	45,468	545,617	08/03/2018	07/15/2051
90353K	AY	5	UBS Comm Mtg Tr CMBS Ser 2018-C13 CI A4	CF		4	1.A	19,981,924	112.834	21,889,718	19,400,000	19,807,193		(56,604)			4.334	3.979	MON	70,073	840,874	09/21/2018	10/15/2051
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A	CF		4	1.A	7,337,232	103.365	7,287,254	7,050,000	7,163,270		(43,478)			3.755	3.095	MON	22,059	268,390	10/17/2017	08/10/2031
92939G	AG	2	WFLD Mortgage Tr CMBS Ser 2014-MONT CI B			4	1.A	6,081,288	97.585	5,855,118	6,000,000	6,020,177		(9,276)			3.755	3.609	MON	18,774	228,417	08/07/2014	08/10/2031
94989V	AC	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			4	1.A	6,715,664	105.354	7,005,627	6,649,626	6,661,343		(5,482)			3.354	3.205	MON	18,586	223,029	09/25/2015	09/15/2057
95001J	AX	5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5	CF		4	1.A	16,891,016	112.210	18,402,391	16,400,000	16,724,029		(48,429)			4.212	3.859	MON	57,564	690,768	04/30/2018	05/15/2051
95001N	AY	4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4	CF		4	1.A	13,182,976	112.251	14,368,128	12,800,000	13,105,234		(44,169)			4.184	3.766	MON	44,629	535,552	06/28/2018	06/15/2051
95001W	BB	3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4	CF		4	1.A	15,140,368	112.157	16,487,108	14,700,000	15,024,802		(42,293)			4.023	3.671	MON	49,282	591,381	02/21/2019	03/15/2052
95002E	BB	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			4	1.A	5,767,966	104.047	5,826,604	5,600,000	5,738,385		(16,199)			2.725	2.383	MON	12,717	152,600	02/07/2020	02/15/2053
95002X	BA	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			4	1.A	1,050,433	99.412	1,044,282	1,050,461	1,050,340		(69)			0.903	0.892	MON	790	9,486	08/19/2020	08/15/2053
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities								739,842,994	XXX	787,886,900	719,967,947	733,543,955	0	(1,997,550)	0	0	XXX	XXX	XXX	2,264,713	27,093,129	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00175M	BN	9	American Money Mgmt Corp CLO Ser 2014-15				1.A FE	900,000	100.000	900,000	900,000	900,000					1.244	1.246	JAJO	466		12/09/2021	01/15/2032
00177J	AW	5	American Money Mgmt Corp CLO Ser 2020-23			4	1.A FE	1,400,000	99.906	1,398,691	1,400,000	1,400,000					1.422	1.425	JAJO	3,263		10/13/2021	10/17/2031
00177J	AY	1	American Money Mgmt Corp CLO Ser 2020-23			4	1.C FE	6,800,000	99.487	6,765,117	6,800,000	6,800,000					1.672	1.676	JAJO	18,636		10/13/2021	10/17/2031
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			4	2.B FE	5,000,000	85.965	4,298,237	5,000,000	5,000,000					0.716	0.717	MJSD	895	34,308	02/28/2006	09/23/2036
023765	AA	8	American Airlines Inc LBASS EETC Ser 16			1	2.A FE	459,847	100.222	459,717	458,700	459,778		(68)			3.200	3.149	JD	652	14,678	03/19/2021	06/15/2028
02376L	AA	3	Amer Airline PTC Ser 21-1B PTT				3.A FE	3,669,575	98.692	3,617,069	3,665,000	3,669,445		(130)			3.950	3.928	JJ	21,313		10/27/2021	01/11/2032
023771	R9	1	American Airlines Inc LBASS EETC Ser 201			1	2.A FE	331,718	99.840	327,504	328,028	331,474		(245)			3.000	2.784	AO	2,078	9,841	03/19/2021	10/15/2028
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3				4.B FE	5,818,195	94.563	5,501,854	5,818,195	5,818,195					3.750	3.750	AO	46,061	218,182	09/20/2017	10/15/2025
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201				3.B FE	6,461,287	95.536	6,172,868	6,461,287	6,461,287					3.700	3.700	AO	50,470	239,068	09/26/2017	04/15/2027
02377L	AA	2	American Airlines Inc Secured Ser AA			1	2.A FE	4,593,582	100.999	4,639,448	4,593,582	4,593,582					3.150	3.150	FA	54,664	144,698	08/01/2019	08/15/2033
02378M	AA	9	American Airlines Inc Secured Ser A			1	3.A FE	11,322,948	95.151	10,752,206	11,300,210	11,319,292		(1,281)			3.500	3.474	FA	149,414	395,507	08/02/2019	08/15/2033

SCHEDULE D - PART 1

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

E10.60

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F																		
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02379D	AA	8			1	4.B FE	14,746,936	94.476	13,787,240	14,593,363	14,715,730		(14,144)			3.850	3.637	FA	212,252	561,844	02/05/2020.	08/15/2029.
03334@	AA	7			1	1.B	491,410	108.267	532,035	491,410	491,410					6.340	6.424	MON	1,385	31,155	02/11/2003.	02/15/2025.
03762Y	AF	4			4	1.A FE	1,100,000	100.002	1,100,019	1,100,000	1,100,000					1.302	1.303	JAJO	2,903	15,179	10/24/2018.	10/20/2031.
03762Y	AH	0			4	1.C FE	2,000,000	100.004	2,000,086	2,000,000	2,000,000					1.832	1.836	JAJO	7,428	38,346	10/24/2018.	10/20/2031.
03765X	AG	1			4	1.A FE	34,500,000	99.752	34,414,419	34,500,000	34,500,000					1.188	1.190	JAJO	83,128	437,606	02/24/2020.	04/20/2031.
03765X	AJ	5			4	1.C FE	4,000,000	99.535	3,981,387	4,000,000	4,000,000					1.628	1.632	JAJO	13,207	68,581	02/24/2020.	04/20/2031.
03768C	AC	3			4	1.A FE	12,000,000	99.970	11,996,376	12,000,000	12,000,000					1.262	1.264	JAJO	31,556	161,516	08/07/2018.	10/18/2031.
03768C	AG	4			4	1.C FE	10,000,000	99.746	9,974,585	10,000,000	10,000,000					1.722	1.726	JAJO	35,880	181,110	08/07/2018.	10/18/2031.
03768M	AJ	6				1.A FE	8,450,000	100.000	8,449,978	8,450,000	8,450,000					1.274	1.276	JAJO	27,816		09/14/2021.	10/24/2034.
03768M	AL	1				1.C FE	6,500,000	99.632	6,476,051	6,500,000	6,500,000					1.724	1.728	JAJO	28,953		09/14/2021.	10/24/2034.
03768M	AN	7				1.F FE	2,500,000	98.822	2,470,562	2,500,000	2,500,000					2.024	2.029	JAJO	13,073		09/14/2021.	10/24/2034.
03768U	AA	7			4	1.A FE	8,050,000	99.721	8,027,550	8,050,000	8,050,000					1.182	1.183	JAJO	19,286	56,750	02/16/2021.	04/20/2034.
03768U	AB	5			4	1.C FE	3,900,000	98.278	3,832,823	3,900,000	3,900,000					1.532	1.534	JAJO	12,112	35,380	02/16/2021.	04/20/2034.
03768U	AC	3			4	1.F FE	1,850,000	98.129	1,815,395	1,850,000	1,850,000					1.782	1.785	JAJO	6,683	19,455	02/16/2021.	04/20/2034.
03768W	AL	9				1.A FE	20,400,000	100.000	20,400,000	20,400,000	20,400,000					1.278	1.280	JAJO	2,173		12/14/2021.	01/20/2035.
03768W	AQ	8				1.C FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					1.782	1.785	JAJO	742		12/14/2021.	01/20/2035.
03768W	AU	9				1.F FE	1,450,000	100.000	1,450,000	1,450,000	1,450,000					2.500	2.508	JAJO	302		12/14/2021.	01/20/2035.
04016D	AS	4			4	1.A FE	15,300,000	99.568	15,233,910	15,300,000	15,300,000					1.194	1.195	JAJO	39,573	106,154	02/17/2021.	04/15/2034.
04016D	AW	5			9	1.F FE	350,000	98.522	344,826	350,000	350,000					1.930	1.935	JAJO	1,464	3,883	02/17/2021.	04/15/2034.
04017N	AQ	5				1.A FE	11,750,000	100.000	11,750,000	11,750,000	11,750,000					1.274	1.276	JAJO	4,989		12/07/2021.	01/25/2035.
04017N	AS	1				1.C FE	3,050,000	100.000	3,050,000	3,050,000	3,050,000					1.774	1.778	JAJO	1,803		12/07/2021.	01/25/2035.
04017N	AU	6				1.F FE	150,000	100.000	150,000	150,000	150,000					2.174	2.180	JAJO	109		12/07/2021.	01/25/2035.
04018N	AN	1				1.A FE	2,800,000	100.000	2,800,001	2,800,000	2,800,000					1.284	1.286	JAJO	4,494		10/21/2021.	10/25/2034.
04018N	AQ	4				1.C FE	2,700,000	100.000	2,700,001	2,700,000	2,700,000					1.774	1.777	JAJO	5,987		10/21/2021.	10/25/2034.
04018N	AS	0				1.F FE	2,100,000	100.000	2,100,000	2,100,000	2,100,000					2.124	2.129	JAJO	5,575		10/21/2021.	10/25/2034.
06762C	AS	7				1.C FE	5,500,000	99.489	5,471,909	5,500,000	5,500,000					1.624	1.626	JAJO	11,411		10/19/2021.	10/15/2033.
06762T	AA	9				1.A FE	8,550,000	100.000	8,549,998	8,550,000	8,550,000					1.272	1.274	JAJO	3,022		11/17/2021.	01/18/2035.
06762T	AC	5				1.C FE	3,700,000	100.000	3,699,997	3,700,000	3,700,000					1.722	1.726	JAJO	1,770		11/17/2021.	01/18/2035.
06762T	AE	1				1.F FE	1,350,000	100.000	1,349,998	1,350,000	1,350,000					2.122	2.128	JAJO	796		11/17/2021.	01/18/2035.
09261W	AA	2				1.A FE	854,863	100.000	854,863	854,863	854,863					1.374	1.376	JAJO	555		12/14/2021.	07/21/2030.
09261W	AC	8				1.A FE	2,247,803	100.000	2,247,803	2,247,803	2,247,803					1.380	1.382	JAJO	6,029	2,823	11/29/2021.	07/21/2030.
09261W	AL	8			4	3.A FE	706,031	100.020	706,173	706,031	706,031					4.500	4.525	JAJO	6,354	25,084	02/17/2021.	07/21/2030.
09261W	AN	4			4	4.B FE	1,804,240	100.130	1,806,586	1,804,240	1,804,240					2.500	2.508	JAJO	9,021	41,904	12/21/2020.	07/21/2030.
12665*	AA	9				2.B	4,001,154	110.000	4,401,269	4,001,154	4,001,154					7.870	8.000	MON	18,369	314,891	09/30/2009.	10/10/2031.
126650	BS	8			1	2.B FE	2,440,345	124.656	2,393,138	1,919,793	2,226,413		(29,676)			7.507	4.220	MON	8,407	144,119	07/15/2014.	01/10/2032.
12665U	AA	2			1	2.B FE	3,755,838	113.133	4,249,093	3,755,838	3,755,838					4.704	4.750	MON	10,306	176,675	12/11/2013.	01/10/2036.
12714#	AC	2				1.D	24,405,099	108.226	26,412,712	24,405,099	24,405,099					3.789	3.819	MON	41,098	924,709	04/24/2019.	06/15/2035.
14309Y	BW	3				1.F FE	4,600,000	100.252	4,611,581	4,600,000	4,600,000					2.724	2.688	JAJO	35,507	10,847	09/07/2021.	04/22/2032.
14315G	AN	5				1.A FE	37,250,000	100.041	37,265,369	37,250,000	37,250,000					1.264	1.264	JAJO	51,003		11/05/2021.	01/25/2035.
14315G	AQ	8				1.C FE	14,250,000	99.267	14,145,506	14,250,000	14,250,000					1.724	1.725	JAJO	26,612		11/05/2021.	01/25/2035.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14315G	AS	4	Carlyle Global Market Strat CLO Ser 2020.....						1.F FE.....	3,000,000	98.043	2,941,282	3,000,000	3,000,000	.....	.....	.....	.....2.124	2.119	JAJO..	6,903	.....	11/05/2021.	01/25/2035.
14316M	AA	9	Carlyle Global Mrkt Strategies CLO Ser 2.....						1.A FE.....	9,850,000	100.026	9,852,581	9,850,000	9,850,000	.....	.....	.....	.....1.264	1.265	JAJO..	26,968	75,934	02/02/2021.	04/15/2034.
14316M	AC	5	Carlyle Global Mrkt Strategies CLO Ser 2.....						1.C FE.....	5,750,000	98.314	5,653,035	5,750,000	5,750,000	.....	.....	.....	.....1.574	1.576	JAJO..	19,606	54,873	02/02/2021.	04/15/2034.
14316M	AE	1	Carlyle Global Mrkt Strategies CLO Ser 2.....						1.F FE.....	850,000	98.525	837,463	850,000	850,000	.....	.....	.....	.....1.924	1.928	JAJO..	3,543	9,872	02/02/2021.	04/15/2034.
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....					4	1.A FE.....	13,000,000	100.017	13,002,158	13,000,000	13,000,000	.....	.....	.....	.....1.454	1.456	JAJO..	40,947	201,240	12/06/2019.	01/15/2033.
14317X	AQ	9	Caryle US CLO Ltd CLO Ser 2020-1A CI A1A.....						1.A FE.....	4,900,000	100.078	4,903,838	4,900,000	4,900,000	.....	.....	.....	.....1.782	1.785	JAJO..	17,701	16,332	07/14/2021.	07/20/2034.
14317X	AU	0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2R.....						1.C FE.....	6,750,000	99.652	6,726,534	6,750,000	6,750,000	.....	.....	.....	.....1.782	1.785	JAJO..	24,384	30,778	07/14/2021.	07/20/2034.
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A CI AR.....						1.A FE.....	43,500,000	99.944	43,475,849	43,500,000	43,500,000	.....	.....	.....	.....1.242	1.244	JAJO..	112,579	112,963	06/28/2021.	07/17/2034.
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A CI B1R.....						1.C FE.....	5,900,000	100.161	5,909,494	5,900,000	5,900,000	.....	.....	.....	.....1.772	1.776	JAJO..	21,784	21,927	06/28/2021.	07/17/2034.
149837	AA	4	CBA Small Balance Comm Mtg Tr LBASS Fmc.....					4	5.A FE.....	204,135	65.639	337,175	513,680	204,135	.....	.....	.....	.....0.352	6.530	MON...	15	2,882	04/24/2006.	06/25/2038.
15032E	AS	8	Cedar Funding Ltd CLO Ser 2017-8A CI CR.....					4	1.F FE.....	13,000,000	100.097	13,012,652	13,000,000	13,000,000	.....	.....	.....	.....2.222	2.228	JAJO..	60,186	36,356	08/18/2021.	10/17/2034.
15033E	AA	6	Cedar Funding Ltd CLO Ser 2018-9A CI A1.....					4	1.A FE.....	3,479,000	99.802	3,493,079	3,500,000	3,489,001	.....	2,414	.....	.....1.112	1.208	JAJO..	7,889	41,556	10/25/2018.	04/20/2031.
15033T	AN	5	Cedar Funding Ltd CLO Ser 2020-12A CI A1.....						1.A FE.....	12,144,072	100.000	12,144,062	12,144,072	12,144,072	.....	.....	.....	.....1.254	1.256	JAJO..	18,611	.....	10/29/2021.	10/25/2034.
15033T	AS	4	Cedar Funding Ltd CLO Ser 2020-12A CI BR.....						1.C FE.....	5,350,000	100.000	5,349,998	5,350,000	5,350,000	.....	.....	.....	.....1.724	1.712	JAJO..	17,421	.....	10/29/2021.	10/25/2034.
15033T	AU	9	Cedar Funding Ltd CLO Ser 2020-12A CI CR.....						1.F FE.....	600,000	100.249	601,491	600,000	600,000	.....	.....	.....	.....2.074	2.079	JAJO..	1,521	.....	10/29/2021.	10/25/2034.
15033X	AJ	5	Cedar Funding Ltd CLO Ser 2019-10A CI AR.....						1.A FE.....	54,000,000	99.959	53,977,676	54,000,000	54,000,000	.....	.....	.....	.....1.232	1.233	JAJO..	134,849	.....	09/29/2021.	10/20/2032.
15033X	AL	0	Cedar Funding Ltd CLO Ser 2019-10A CI BR.....						1.C FE.....	14,000,000	100.000	13,999,954	14,000,000	14,000,000	.....	.....	.....	.....1.732	1.735	JAJO..	49,155	.....	09/29/2021.	10/20/2032.
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....					1	2.C FE.....	2,443,806	103.462	2,396,287	2,316,094	2,416,293	.....	.....(27,513)	.....	.....4.150	1.998	AO.....	21,360	58,137	04/23/2021.	04/11/2024.
22535M	AA	7	Credit Acceptance Auto Loan Tr LBASS Ser.....					4	1.A FE.....	1,199,731	100.435	1,205,216	1,200,000	1,199,881	.....	.....106	.....	.....1.370	1.383	MON...	731	16,440	07/15/2020.	07/16/2029.
22535M	AC	3	Credit Acceptance Auto Loan Tr LBASS Ser.....					4	1.D FE.....	695,866	100.817	701,686	696,000	695,924	.....	.....42	.....	.....1.930	1.944	MON...	597	13,433	07/15/2020.	09/17/2029.
22535M	AE	9	Credit Acceptance Auto Loan Tr LBASS Ser.....					4	1.G FE.....	340,928	101.946	347,634	341,000	340,957	.....	.....69	.....	.....2.730	2.752	MON...	414	9,309	07/15/2020.	11/15/2029.
22536B	AC	6	Credit Acceptance Auto Loan Tr LBASS Ser.....					4	1.C FE.....	1,399,661	100.254	1,403,550	1,400,000	1,399,761	.....	.....84	.....	.....1.770	1.783	MON...	1,101	24,780	10/16/2020.	12/17/2029.
247361	ZV	3	Delta Airlines Inc PTC Ser 2020-AA.....					1	1.E FE.....	14,929,069	98.081	14,642,625	14,929,069	14,929,069	.....	.....	.....	.....2.000	2.000	JD.....	17,417	298,581	03/04/2020.	12/10/2029.
247361	ZW	1	Delta Airlines Inc PTC Ser 2020-A.....					1	2.B FE.....	9,768,417	98.817	9,652,856	9,768,417	9,768,417	.....	.....	.....	.....2.500	2.500	JD.....	14,246	244,210	03/04/2020.	12/10/2029.
26251C	AQ	7	Dryden Senior Loan Fund CLO Ser 2018-61A.....						1.A FE.....	500,000	99.966	499,831	500,000	500,000	.....	.....	.....	.....1.112	1.114	JAJO..	1,159	3,305	03/03/2021.	01/17/2032.
26252V	AU	5	Dryden Senior Loan Fund CLO Ser 2020-77A.....					4	1.C FE.....	10,500,000	100.001	10,500,061	10,500,000	10,500,000	.....	.....	.....	.....1.810	1.642	FMAN.....	22,151	93,045	05/14/2021.	05/20/2034.
26252V	AW	1	Dryden Senior Loan Fund CLO Ser 2020-77A.....					4	1.F FE.....	7,500,000	99.243	7,443,218	7,500,000	7,500,000	.....	.....	.....	.....2.010	1.842	FMAN.....	17,572	73,919	05/14/2021.	05/20/2034.
26252W	AU	3	Dryden Senior Loan Fund CLO Ser 2019-76A.....						1.A FE.....	1,300,000	100.000	1,300,000	1,300,000	1,300,000	.....	.....	.....	.....1.282	1.284	JAJO..	2,036	.....	10/15/2021.	10/20/2034.
26252W	AW	9	Dryden Senior Loan Fund CLO Ser 2019-76A.....						1.C FE.....	4,500,000	100.000	4,500,001	4,500,000	4,500,000	.....	.....	.....	.....1.732	1.735	JAJO..	9,523	.....	10/15/2021.	10/20/2034.
26252W	AY	5	Dryden Senior Loan Fund CLO Ser 2019-76A.....						1.F FE.....	1,700,000	100.000	1,700,001	1,700,000	1,700,000	.....	.....	.....	.....2.132	2.137	JAJO..	4,429	.....	10/15/2021.	10/20/2034.
26252W	BC	2	Dryden Senior Loan Fund CLO Ser 2019-76A.....						1.A FE.....	4,650,000	99.919	4,646,243	4,650,000	4,650,000	.....	.....	.....	.....1.532	1.534	JAJO..	8,704	.....	10/15/2021.	10/20/2034.
26253L	AA	0	Dryden Senior Loan Fund CLO Ser 2020-78A.....					4	1.A FE.....	32,000,000	100.021	32,006,573	32,000,000	32,000,000	.....	.....	.....	.....1.302	1.304	JAJO..	86,817	443,831	02/21/2020.	04/17/2033.
26253L	AC	6	Dryden Senior Loan Fund CLO Ser 2020-78A.....					4	1.C FE.....	8,000,000	99.400	7,952,034	8,000,000	8,000,000	.....	.....	.....	.....1.622	1.625	JAJO..	27,038	136,842	02/21/2020.	04/17/2033.
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A CI A.....						1.A FE.....	647,465	99.315	643,057	647,493	647,471	.....	.....6	.....	.....1.130	1.135	MON...	285	4,878	04/06/2021.	04/15/2033.
38136N	AQ	9	GoldenTree Ln Mgt CLO Ser 2020-8A CI AR.....						1.A FE.....	18,100,000	100.038	18,106,896	18,100,000	18,100,000	.....	.....	.....	.....1.278	1.280	JAJO..	46,915	29,311	08/04/2021.	10/20/2034.
38136N	AS	5	GoldenTree Ln Mgt CLO Ser 2020-8A CI BR.....						1.C FE.....	8,250,000	100.000	8,249,973	8,250,000	8,250,000	.....	.....	.....	.....1.728	1.732	JAJO..	28,912	18,207	08/04/2021.	10/20/2034.
38136N	AU	0	GoldenTree Ln Mgt CLO Ser 2020-8A CI CR.....						1.F FE.....	4,500,000	100.095	4,504,265	4,500,000	4,500,000	.....	.....	.....	.....2.128	2.134	JAJO..	19,420	12,281	08/04/2021.	10/20/2034.
38138J	AC	7	GoldenTree Ln Mgt CLO Ser 2021-9A CI A.....					4	1.A FE.....	2,400,000	100.037	2,400,885	2,400,000	2,400,000	.....	.....	.....	.....1.202	1.203	JAJO..	5,847	18,683	01/22/2021.	01/20/2033.
38138J	AE	3	GoldenTree Ln Mgt CLO Ser 2021-9A CI B.....					4	1.C FE.....	3,700,000	99.710	3,689,253	3,700,000	3,700,000	.....	.....	.....	.....1.632	1.635	JAJO..	12,241	38,924	01/22/2021.	01/20/2033.
38138J	AG	8	GoldenTree Ln Mgt CLO Ser 2021-9A CI C.....					4	1.F FE.....	1,700,000	99.375	1,689,368	1,700,000	1,700,000	.....	.....	.....	.....1.932	1.936	JAJO..	6,658	21,128	01/22/2021.	01/20/2033.

SCHEDULE D - PART 1

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

E10.62

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A	.....	.....	4	1.C FE.....	1,663,614	106.131	1,676,088	1,579,267	1,649,596	.....	(8,524)	.....	.....	3.860	3.128	MON.....	2,709	63,768	08/01/2019.	10/15/2054.
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A	.....	.....	4	1.A FE.....	674,896	105.032	675,295	642,941	669,817	.....	(2,538)	.....	.....	3.930	3.206	MON.....	1,123	26,252	08/01/2019.	10/15/2053.
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A CI	.....	.....	1	4.B FE.....	20,881,044	97.845	20,482,934	20,934,085	20,900,462	.....	5,921	.....	.....	3.900	3.952	JJ.....	376,465	816,429	10/01/2019.	01/15/2026.
50203C	AG	8	LCM Ltd Partnership CLO Ser 34A CI C	.....	.....	4	1.F FE.....	4,450,000	99.219	4,415,266	4,450,000	4,450,000	.....	.....	.....	.....	2.132	2.137	JAJO.....	24,774	.....	08/19/2021.	10/20/2034.
54929J	AC	7	Lucali CLO Ltd CLO Ser 2020-1A CI A	.....	.....	4	1.A FE.....	1,400,000	100.017	1,400,238	1,400,000	1,400,000	.....	.....	.....	.....	1.334	1.336	JAJO.....	4,046	15,233	11/23/2020.	01/15/2032.
54929J	AE	3	Lucali CLO Ltd CLO Ser 2020-1A CI B	.....	.....	4	1.C FE.....	1,550,000	99.736	1,545,910	1,550,000	1,550,000	.....	.....	.....	.....	1.724	1.727	JAJO.....	5,789	21,583	11/23/2020.	01/15/2032.
55820J	BC	3	Madison Park Funding Ltd CLO Ser 2016-21	.....	.....	.....	1.A FE.....	28,000,000	99.920	27,977,544	28,000,000	28,000,000	.....	.....	.....	.....	1.204	1.206	JAJO.....	59,920	.....	10/26/2021.	10/15/2032.
55820J	BG	4	Madison Park Funding Ltd CLO Ser 2016-21	.....	.....	.....	1.C FE.....	28,000,000	99.704	27,916,983	28,000,000	28,000,000	.....	.....	.....	.....	1.774	1.777	JAJO.....	88,293	.....	10/26/2021.	10/15/2032.
55820J	BJ	8	Madison Park Funding Ltd CLO Ser 2016-21	.....	.....	.....	1.F FE.....	1,750,000	100.082	1,751,432	1,750,000	1,750,000	.....	.....	.....	.....	2.324	2.330	JAJO.....	7,229	.....	10/26/2021.	10/15/2032.
55955E	AL	2	Magnetite CLO Ltd CLO Ser 2020-27A CI AR	.....	.....	.....	1.A FE.....	25,200,000	100.477	25,320,201	25,200,000	25,200,000	.....	.....	.....	.....	1.272	1.274	JAJO.....	64,974	23,964	08/25/2021.	10/20/2034.
55955E	AN	8	Magnetite CLO Ltd CLO Ser 2020-27A CI BR	.....	.....	4	1.C FE.....	4,550,000	99.653	4,534,198	4,550,000	4,550,000	.....	.....	.....	.....	1.682	1.685	JAJO.....	15,514	5,778	08/25/2021.	10/20/2034.
55955E	AQ	1	Magnetite CLO Ltd CLO Ser 2020-27A CI CR	.....	.....	.....	1.F FE.....	2,300,000	99.632	2,291,543	2,300,000	2,300,000	.....	.....	.....	.....	1.978	1.983	JAJO.....	9,226	3,457	08/25/2021.	10/20/2034.
55955L	AJ	1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR	.....	.....	.....	1.A FE.....	10,850,000	100.000	10,849,982	10,850,000	10,850,000	.....	.....	.....	.....	1.262	1.263	JAJO.....	9,125	.....	10/27/2021.	01/20/2035.
55955L	AL	6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR	.....	.....	.....	1.C FE.....	3,350,000	100.000	3,349,992	3,350,000	3,350,000	.....	.....	.....	.....	1.732	1.735	JAJO.....	3,867	.....	10/27/2021.	01/20/2035.
55955L	AN	2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR	.....	.....	.....	1.F FE.....	600,000	100.000	599,998	600,000	600,000	.....	.....	.....	.....	2.032	2.036	JAJO.....	813	.....	10/27/2021.	01/20/2035.
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1	.....	.....	4	3.B FE.....	307,242	103.729	318,704	307,249	307,246	.....	.....	.....	.....	5.598	5.664	MON.....	764	17,200	06/18/2003.	07/15/2038.
62942Q	CR	2	NRZ Advance Receivables Trust LBASS Ser	.....	.....	4	1.A FE.....	12,069,982	99.893	12,057,085	12,070,000	12,069,987	.....	7	.....	.....	1.426	1.430	MON.....	7,648	172,085	08/18/2020.	08/15/2053.
62942Q	CW	1	NRZ Advance Receivables Trust LBASS Ser	.....	.....	4	1.A FE.....	699,999	100.639	704,472	700,000	699,999	.....	.....	.....	.....	1.475	1.480	MON.....	459	10,328	09/10/2020.	09/15/2053.
62942Q	DB	6	NRZ Advance Receivables Trust LBASS Ser	.....	.....	4	1.A FE.....	1,979,997	100.560	1,991,088	1,980,000	1,979,965	.....	(24)	.....	.....	1.317	1.320	MON.....	1,159	25,996	10/01/2020.	10/15/2052.
62942Q	DC	4	NRZ Advance Receivables Trust LBASS Ser	.....	.....	4	1.C FE.....	240,000	100.600	241,440	240,000	239,995	.....	(2)	.....	.....	1.566	1.570	MON.....	167	3,745	10/01/2020.	10/15/2052.
63080#	AA	5	NARA Caves Lease Tr CTL	.....	.....	.....	1.B.....	3,223,040	116.336	3,749,559	3,223,040	3,223,040	.....	.....	.....	.....	5.300	5.300	MON.....	7,592	170,821	06/03/2010.	09/15/2028.
64133K	AL	5	Neuberger Berman CLO Ltd CLO Ser 2020-36	.....	.....	4	1.C FE.....	5,250,000	99.698	5,234,128	5,250,000	5,250,000	.....	.....	.....	.....	1.682	1.685	JAJO.....	17,901	68,949	12/16/2020.	04/20/2033.
64133K	AU	5	Neuberger Berman CLO Ltd CLO Ser 2020-36	.....	.....	4	1.A FE.....	20,250,000	100.089	20,267,968	20,250,000	20,250,000	.....	.....	.....	.....	1.382	1.384	JAJO.....	56,728	219,877	12/16/2020.	04/20/2033.
64133R	AJ	5	Neuberger Berman CLO Ltd CLO Ser 2020-38	.....	.....	.....	1.A FE.....	11,050,000	100.000	11,050,000	11,050,000	11,050,000	.....	.....	.....	.....	1.272	1.273	JAJO.....	28,490	.....	09/27/2021.	10/20/2035.
64133R	AL	0	Neuberger Berman CLO Ltd CLO Ser 2020-38	.....	.....	.....	1.C FE.....	7,700,000	100.000	7,700,008	7,700,000	7,700,000	.....	.....	.....	.....	1.782	1.785	JAJO.....	27,816	.....	09/27/2021.	10/20/2035.
64133R	AN	6	Neuberger Berman CLO Ltd CLO Ser 2020-38	.....	.....	.....	1.F FE.....	4,650,000	100.000	4,650,000	4,650,000	4,650,000	.....	.....	.....	.....	2.132	2.137	JAJO.....	20,098	.....	09/27/2021.	10/20/2035.
653240	AA	9	Newtown CTL Ser 2002	.....	.....	1	1.D.....	235,754	103.096	243,062	235,763	235,761	.....	.....	.....	.....	6.082	6.160	MON.....	637	14,339	08/08/2002.	05/15/2023.
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser	.....	.....	4	1.A FE.....	1,200,082	100.313	1,280,090	1,276,100	1,270,874	.....	41,199	.....	.....	3.210	6.673	MON.....	1,821	40,963	03/25/2020.	02/15/2024.
67575N	BW	2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	.....	.....	4	1.A FE.....	12,769,977	99.947	12,763,283	12,770,000	12,769,991	.....	12	.....	.....	1.278	1.281	MON.....	7,251	163,137	08/12/2020.	08/15/2052.
67575N	BY	8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	.....	.....	4	1.F FE.....	80,000	100.142	80,114	80,000	80,000	.....	.....	.....	.....	2.320	2.331	MON.....	82	1,856	08/12/2020.	08/15/2052.
68267E	AA	2	OneMain Direct Auto Rec Tr LBASS Ser 201	.....	.....	4	1.A FE.....	4,999,143	105.598	5,279,905	5,000,000	4,999,529	.....	145	.....	.....	3.630	3.661	MON.....	8,571	181,500	03/12/2019.	09/14/2027.
691204	AA	9	Owl Rock Ltd CLO Ser 2020-30A CI A1L	.....	.....	4	1.A FE.....	25,000,000	100.221	25,055,373	25,000,000	25,000,000	.....	.....	.....	.....	1.932	1.936	JAJO.....	97,916	504,675	03/06/2020.	04/20/2032.
69122D	AA	7	Owl Rock Ltd CLO Ser 2019-1A CI A	.....	.....	4	1.A FE.....	5,000,000	100.056	5,002,789	5,000,000	5,000,000	.....	.....	.....	.....	1.960	1.964	FMAN.....	10,887	100,567	04/25/2019.	05/20/2031.
73019#	AD	4	PNC Equip Finc LLC LBASS Priv P/ Nt Ser	.....	.....	.....	1.D.....	1,600,069	102.485	1,639,826	1,600,069	1,600,069	.....	.....	.....	.....	3.050	3.050	MN.....	6,236	48,802	11/15/2012.	11/15/2027.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt	.....	.....	4	3.B FE.....	215,940	74.952	2,914,851	3,888,953	215,940	.....	.....	.....	.....	1.203	68.541	MJSD.....	1,169	45,684	06/25/2012.	03/23/2035.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt CI A-	.....	.....	4	1.F FE.....	1,806,929	93.160	2,480,051	2,662,142	2,085,682	.....	30,629	.....	.....	1.101	3.895	MJSD.....	814	28,573	10/02/2012.	03/22/2038.
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt CI B	.....	.....	4	2.A PL.....	2,671,637	71.361	1,906,217	2,671,239	2,671,400	.....	(11)	.....	.....	0.803	0.803	MJSD.....	596	20,546	03/23/2006.	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser	.....	.....	.....	1.F FE.....	1,414,427	92.000	1,301,278	1,414,427	1,414,427	.....	.....	.....	.....	0.553	0.553	MJSD.....	217	7,294	02/17/2006.	03/22/2038.
74980E	AC	2	RR LTD CLO Ser 2019-7A CI A1A	.....	.....	4	1.A FE.....	20,487,700	100.000	20,500,006	20,500,000	20,491,091	.....	1,606	.....	.....	1.474	1.486	JAJO.....	65,459	321,497	12/17/2019.	01/15/2033.
74980E	AG	3	RR LTD CLO Ser 2019-7A CI A2	.....	.....	4	1.C FE.....	24,358,700	100.000	24,350,010	24,350,000	24,356,902	.....	(956)	.....	.....	2.124	2.125	JAJO.....	112,046	542,349	02/28/2020.	01/15/2033.

SCHEDULE D - PART 1

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

E10.63

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74980F	AE	5	RR LTD CLO Ser 2020-8A CI A1B.....	.....	.....	4	1.A FE.....	15,000,000	...99.905	14,985,752	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....	1.574	1.577	JAJO..	51,147	250,450	02/18/2020.	04/15/2033.
74980F	AG	0	RR LTD CLO Ser 2020-8A CI A2A.....	.....	.....	4	1.B FE.....	30,250,000	...99.805	30,191,064	30,250,000	30,250,000	.....	.....	.....	.....	.....	.....	1.694	1.697	JAJO..	111,011	541,879	02/18/2020.	04/15/2033.
74980F	AJ	4	RR LTD CLO Ser 2020-8A CI A2B.....	.....	.....	4	1.C FE.....	5,000,000	...100.088	5,004,402	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....	1.874	1.878	JAJO..	20,299	98,692	02/18/2020.	04/15/2033.
75620T	AW	8	Recette CLO LLC CLO Ser 2015-1A CI ARR.....	.....	.....	.....	1.A FE.....	4,450,000	...99.725	4,437,749	4,450,000	4,450,000	.....	.....	.....	.....	.....	.....	1.212	1.213	JAJO..	10,932	32,926	02/16/2021.	04/20/2034.
75620T	AX	6	Recette CLO LLC CLO Ser 2015-1A CI BRR.....	.....	.....	.....	1.C FE.....	300,000	...98.244	294,732	300,000	300,000	.....	.....	.....	.....	.....	.....	1.532	1.534	JAJO..	932	2,796	02/16/2021.	04/20/2034.
75620T	AY	4	Recette CLO LLC CLO Ser 2015-1A CI CRR.....	.....	.....	.....	1.F FE.....	1,200,000	...98.128	1,177,534	1,200,000	1,200,000	.....	.....	.....	.....	.....	.....	1.882	1.886	JAJO..	4,578	13,703	02/16/2021.	04/20/2034.
758465	BA	5	Reese Park CLO Ltd CLO Ser 2020-1A CI AR.....	.....	.....	2	1.A FE.....	38,500,000	...99.883	38,454,863	38,500,000	38,500,000	.....	.....	.....	.....	.....	.....	1.254	1.256	JAJO..	52,292	.....	11/08/2021.	10/15/2034.
758465	BC	1	Reese Park CLO Ltd CLO Ser 2020-1A CI BR.....	.....	.....	2	1.C FE.....	13,200,000	...98.899	13,054,632	13,200,000	13,200,000	.....	.....	.....	.....	.....	.....	1.774	1.778	JAJO..	25,366	.....	11/08/2021.	10/15/2034.
758465	BE	7	Reese Park CLO Ltd CLO Ser 2020-1A CI CR.....	.....	.....	2	1.F FE.....	1,250,000	...99.753	1,246,915	1,250,000	1,250,000	.....	.....	.....	.....	.....	.....	2.124	2.129	JAJO..	2,876	.....	11/08/2021.	10/15/2034.
76761R	AY	5	Riserva CLO Ltd CLO Ser 2016-3A CI ARR.....	.....	.....	4	1.A FE.....	2,149,245	...99.633	2,141,367	2,149,245	2,149,245	.....	.....	.....	.....	.....	.....	1.182	1.184	JAJO..	5,294	15,507	03/01/2021.	01/18/2034.
76761R	BC	2	Riserva CLO Ltd CLO Ser 2016-3A CI CRR.....	.....	.....	4	1.F FE.....	2,149,247	...98.547	2,118,025	2,149,247	2,149,247	.....	.....	.....	.....	.....	.....	1.922	1.927	JAJO..	8,607	24,962	03/01/2021.	01/18/2034.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....	.....	.....	.....	2.B	677,315	...109.913	711,951	647,740	653,784	.....	.....	1,118	.....	.....	.....	6.824	6.463	MON.....	3,684	44,759	11/20/2003.	11/10/2028.
78472J	AA	1	SPS Servicer Advance Rec Tf LBASS Ser 20.....	.....	.....	4	1.A FE.....	1,115,965	...100.998	1,127,137	1,116,000	1,115,985	.....	.....	17	.....	.....	.....	1.280	1.285	MON.....	635	14,205	10/23/2020.	11/15/2052.
846031	AN	2	Southwick Park CLO Ltd CLO Ser 2019-4A C.....	.....	.....	.....	1.A FE.....	23,500,000	...99.803	23,453,691	23,500,000	23,500,000	.....	.....	.....	.....	.....	.....	1.192	1.193	JAJO..	30,334	.....	11/16/2021.	07/20/2032.
846031	AQ	5	Southwick Park CLO Ltd CLO Ser 2019-4A C.....	.....	.....	.....	1.C FE.....	8,500,000	...99.833	8,485,814	8,500,000	8,500,000	.....	.....	.....	.....	.....	.....	1.632	1.635	JAJO..	15,023	.....	11/16/2021.	07/20/2032.
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.....	.....	.....	.....	3.C FE.....	10,004,013	...95.013	9,319,022	9,808,144	9,969,786	.....	.....	(27,517)	.....	.....	.....	3.800	3.304	FA	140,801	372,709	02/10/2020.	02/15/2026.
88430T	AA	9	Putnam Advisory CLO Ser 2021-1A CI A.....	.....	.....	4	1.A FE.....	10,750,000	...99.999	10,749,943	10,750,000	10,750,000	.....	.....	.....	.....	.....	.....	1.324	1.326	JAJO..	17,393	.....	10/13/2021.	10/15/2034.
88430T	AC	5	Putnam Advisory CLO Ser 2021-1A CI B1.....	.....	.....	.....	1.C FE.....	4,750,000	...99.999	4,749,950	4,750,000	4,750,000	.....	.....	.....	.....	.....	.....	1.874	1.878	JAJO..	10,878	.....	10/13/2021.	10/15/2034.
88430T	AE	1	Putnam Advisory CLO Ser 2021-1A CI C.....	.....	.....	.....	1.F FE.....	3,000,000	...99.998	2,999,951	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....	2.374	2.380	JAJO..	8,704	.....	10/13/2021.	10/15/2034.
90931C	AA	6	United Air Lines LBASS EETC Ser 2019-1 C.....	.....	.....	.....	1.F FE.....	20,428,075	...108.309	21,549,506	19,896,412	20,371,705	.....	.....	(33,929)	.....	.....	.....	4.150	3.746	FA	288,995	825,701	05/22/2019.	08/25/2031.
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.....	.....	.....	1	2.B FE.....	6,443,758	...106.400	6,787,346	6,379,085	6,439,206	.....	.....	(4,248)	.....	.....	.....	4.550	4.384	FA	101,587	267,855	03/23/2021.	02/25/2033.
90931G	AA	7	United Airlines Inc 2020-1 A PPT.....	.....	.....	.....	1.G FE.....	16,642,185	...109.311	16,292,188	14,904,450	16,567,296	.....	.....	(74,888)	.....	.....	.....	5.875	2.307	JAJO..	184,857	.....	11/04/2021.	10/15/2027.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....	.....	.....	1	2.B FE.....	16,744,237	...101.471	16,990,528	16,744,237	16,744,237	.....	.....	.....	.....	.....	.....	3.700	3.700	MS.....	206,512	619,537	01/31/2018.	09/01/2031.
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....	.....	.....	1	1.F FE.....	6,549,048	...99.184	6,495,582	6,549,048	6,549,048	.....	.....	.....	.....	.....	.....	2.700	2.699	MN.....	29,471	176,824	09/03/2019.	11/01/2033.
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.....	.....	.....	1	3.A FE.....	11,413,810	...97.767	11,251,580	11,508,531	11,418,810	.....	.....	5,000	.....	.....	.....	3.500	3.728	MN.....	67,133	402,799	03/23/2021.	11/01/2029.
90932M	AA	3	United Airlines LBASS Ser 2019-2 A PTT.....	.....	.....	1	2.A FE.....	13,951,250	...97.484	13,600,181	13,951,250	13,951,250	.....	.....	.....	.....	.....	.....	2.900	2.899	MN.....	67,431	404,586	09/03/2019.	11/01/2029.
90932N	AA	1	United Airlines LBASS PTC Ser 2018-1 CI.....	.....	.....	1	3.A FE.....	9,465,561	...100.033	9,468,656	9,465,561	9,465,561	.....	.....	.....	.....	.....	.....	4.600	4.601	MS.....	145,139	435,416	05/09/2018.	09/01/2027.
90932V	AA	3	United Air PTC Ser 2020-1 CI B PTT.....	.....	.....	.....	2.C FE.....	3,318,910	...104.115	3,272,335	3,143,000	3,308,043	.....	.....	(10,867)	.....	.....	.....	4.875	2.734	JAJO..	32,347	.....	10/27/2021.	01/15/2026.
90933J	AA	9	United Airlines LBASS Ser 2016-2 B PTT.....	.....	.....	.....	3.A FE.....	9,203,704	...98.224	9,040,228	9,203,704	9,203,704	.....	.....	.....	.....	.....	.....	3.650	3.650	AO	78,385	335,935	10/23/2017.	04/07/2027.
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....	.....	.....	1	1.B	2,119,466	...109.831	2,327,830	2,119,466	2,119,466	.....	.....	.....	.....	.....	.....	5.400	5.461	MON.....	5,087	114,536	10/18/2005.	12/15/2026.
91838*	AA	5	VA Springfield CTL Ls Fin Tr.....	.....	.....	.....	1.B	6,480,651	...108.699	7,044,402	6,480,651	6,480,651	.....	.....	.....	.....	.....	.....	3.880	3.911	MON.....	6,985	251,449	06/14/2018.	06/21/2038.
92338B	AN	5	Verde CLO Ltd CLO Ser 2019-1A CI AR.....	.....	.....	.....	1.A FE.....	10,701,449	...99.929	10,693,850	10,701,449	10,701,449	.....	.....	.....	.....	.....	.....	1.224	1.225	JAJO..	28,374	68,259	04/13/2021.	04/15/2032.
92338B	AQ	8	Verde CLO Ltd CLO Ser 2019-1A CI BR.....	.....	.....	.....	1.C FE.....	3,500,000	...99.720	3,490,185	3,500,000	3,500,000	.....	.....	.....	.....	.....	.....	1.724	1.727	JAJO..	13,072	31,221	04/13/2021.	04/15/2032.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	.....	.....	1.B	897,408	...130.779	1,120,944	857,130	875,316	.....	.....	(1,502)	.....	.....	.....	7.380	7.019	MON.....	2,811	63,256	07/30/2002.	05/15/2032.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	.....	.....	1	3.B	114,735	...101.958	116,981	114,735	114,735	.....	.....	.....	.....	.....	.....	6.599	6.688	MON.....	631	7,946	02/26/2003.	11/01/2022.
96329Y	AC	1	Whetstone Park CLO CLO Ser 2021-1A CI B1.....	.....	.....	.....	1.C FE.....	2,800,000	...100.114	2,803,190	2,800,000	2,800,000	.....	.....	.....	.....	.....	.....	1.732	1.735	JAJO..	3,367	.....	10/22/2021.	01/20/2035.
96329Y	AG	2	Whetstone Park CLO CLO Ser 2021-1A CL C.....	.....	.....	.....	1.F FE.....	1,200,000	...98.523	1,182,277	1,200,000	1,200,000	.....	.....	.....	.....	.....	.....	1.982	1.986	JAJO..	1,651	.....	10/22/2021.	01/20/2035.
000000	00	0	Yukon IV Nt.....	.....	.....	.....	1.G Z	4,947,826	...116.060	4,947,826	4,263,162	4,947,620	.....	.....	(206)	.....	.....	.....	6.000	3.691	MJSD.....	711	.....	12/31/2021.	12/31/2029.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	.....	A	.....	1.G FE.....	6,771,200	...101.351	6,862,692	6,771,200	6,771,200	.....	.....	.....	.....	.....	.....	3.300	3.300	JJ.....	103,035	223,450	12/07/2017.	07/15/2031.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....			.....	A	1	2.B FE.....	7,309,426	95.889	7,044,698	7,346,752	7,310,462	.....	.....1,037	.....	.....3.550	3.644	JJ.....	120,262	210,330	10/22/2021.	07/15/2031.
00909U	AA	3	Air Canada LBASS EETC Ser 2020-2B.....			.....	A	.....	2.C FE.....	1,319,462	109.496	1,297,206	1,184,702	1,312,907	.....	.....(6,555)	.....	.....9.000	3.936	AO.....	26,656	53,312	08/12/2021.	10/01/2025.
11042C	AA	8	British Airways PTC Ser 2021-1 A PPT.....			.....	C	.....	1.F FE.....	13,998,656	100.462	14,063,288	13,998,656	13,998,656	.....	.....	.....	.....2.900	2.911	MJSD.	18,043	154,491	07/20/2021.	09/15/2035.
11043X	AA	1	British Airways Plc EETC.....			.....	C	.....	1.F FE.....	4,234,464	102.570	4,343,282	4,234,464	4,234,464	.....	.....	.....	.....3.300	3.314	MJSD.	6,211	139,737	07/15/2019.	06/15/2034.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									1,335,094,259	XXX	1,337,575,970	1,335,673,717	1,334,952,221	0	(155,412)	0	0	XXX	XXX	XXX	5,276,610	16,464,725	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....									25,742,814,023	XXX	27,699,424,618	25,214,878,268	25,678,263,777	185,224	(25,611,227)	541,839	(61,938,714)	XXX	XXX	XXX	..226,097,480	..842,676,655	XXX	XXX

Unaffiliated Bank Loans - Acquired

000000	00	0	Quintiles IMS New Term Ln B Nt 1.....			.....	..	.....	3.A FE.....	957,259	99.828	951,462	953,106	956,646	.....	.....(614)	.....	.....	.....1.854	1.689	MON...	293	7,731	08/13/2021.	03/06/2024.
000000	00	0	Aceto Corp 1st Lien Term Ln Nt 1.....			.....	..	.....	4.A Z.....	2,940,000	98.000	2,940,000	3,000,000	2,941,773	.....	.....1,773	.....	.....	.....6.500	7.217	FMAN.	17,875	5,958	11/19/2021.	04/29/2025.
000000	00	0	Retail Services WIS Corp Intial Term Ln.....			.....	..	.....	4.B Z.....	5,449,199	97.720	5,428,091	5,554,739	5,454,273	.....	.....5,074	.....	.....	.....7.750	8.450	MJSD.	1,196	99,908	10/18/2021.	05/20/2025.
000000	00	0	Seal for Life Industries LLC Term Ln Nt.....			.....	..	.....	4.B Z.....	1,955,100	98.000	1,955,100	1,995,000	1,955,648	.....	.....548	.....	.....	.....8.000	8.750	JAJO..	10,197	.....	12/09/2021.	06/23/2025.
000000	00	0	Fiberlight Term Ln Nt 1.....			.....	..	.....	4.A Z.....	937,895	99.000	937,895	947,368	938,338	.....	.....444	.....	.....	.....4.250	4.574	MON...	1,342	9,697	10/21/2021.	08/21/2025.
000000	00	0	Pye Barker Company 1st Lien Term Ln Nt 1.....			.....	..	.....	4.B Z.....	2,086,614	100.000	2,086,614	2,086,614	2,086,614	.....	.....	.....	.....	.....6.500	6.554	MJSD.	377	20,287	11/08/2021.	11/26/2025.
000000	00	0	Ultimate Software Group Inc New Incremen.....			.....	..	.....	4.C Z.....	6,753,221	97.125	6,549,430	6,743,300	6,753,045	.....	.....(176)	.....	.....	.....3.750	3.714	MON...	21,775	.....	12/06/2021.	05/03/2026.
000000	00	0	Catalent Pharma Solutions Inc Term Ln B.....			.....	..	.....	3.A FE.....	4,815,813	100.000	4,813,252	4,813,252	4,814,865	.....	.....(948)	.....	.....	.....2.500	2.503	MON...	3,343	70,980	10/12/2021.	05/17/2026.
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....			.....	..	.....	2.C FE.....	5,350,361	99.875	5,336,151	5,342,829	5,347,986	.....	.....(1,137)	.....	.....	.....1.964	1.946	JAJO..	20,647	92,530	10/21/2019.	09/20/2026.
000000	00	0	Harvey Tool Co LLC New Term Ln Nt 1.....			.....	..	.....	3.A PL.....	1,644,760	100.000	1,644,760	1,644,760	1,644,760	.....	.....	.....	.....	.....6.250	6.299	MJSD.	857	18,846	10/26/2021.	10/21/2027.
000000	00	0	Boats Group LLC Term Ln Nt 1.....			.....	..	.....	5.B Z.....	1,945,125	100.000	1,995,000	1,995,000	1,946,187	.....	.....1,062	.....	.....	.....8.000	8.531	FMAN.	26,600	.....	11/02/2021.	11/02/2027.
000000	00	0	SitusAMC Holdings Corp Term Ln Nt 1.....			.....	..	.....	4.A Z.....	2,970,000	99.000	2,970,000	3,000,000	2,970,110	.....	.....110	.....	.....	.....7.000	7.268	MJSD.	6,417	.....	12/21/2021.	12/20/2027.
000000	00	0	HCA Inc Term Ln B-14 Nt 1.....			.....	..	.....	2.C FE.....	497,500	100.375	499,366	497,500	497,500	.....	.....	.....	.....	.....1.854	1.854	MON...	26	2,868	09/09/2021.	06/30/2028.
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 1.....			.....	..	.....	4.B FE.....	16,787,925	99.750	16,915,106	16,957,500	16,797,442	.....	.....9,517	.....	.....	.....6.000	6.223	JAJO..	180,880	336,324	07/02/2021.	06/30/2028.
000000	00	0	Flexsys Inc Term Ln Nt 1.....			.....	..	.....	4.B FE.....	5,390,000	98.625	5,424,375	5,500,000	5,391,878	.....	.....1,878	.....	.....	.....6.000	6.408	FMAN.	49,500	.....	11/08/2021.	08/12/2028.
000000	00	0	Zurn Water Solutions Inc 1st Lien Term L.....			.....	..	.....	3.C FE.....	3,624,525	99.875	3,615,475	3,620,000	3,624,423	.....	.....(102)	.....	.....	.....2.750	2.746	MON...	830	21,071	10/21/2021.	09/15/2028.
000000	00	0	CPI Buyer LLC Term Ln Nt 1.....			.....	..	.....	4.B Z.....	2,283,457	98.380	2,246,465	2,283,457	2,283,457	.....	.....	.....	.....	.....6.250	6.299	FMAN.	13,082	12,094	11/01/2021.	11/01/2028.
000000	00	0	CPI Buyer LLC Delayed Draw Term Ln Nt 1.....			.....	..	.....	4.B Z.....	70,074	98.380	68,939	70,074	70,074	.....	.....	.....	.....	.....6.250	6.298	MJSD.	12	.....	12/31/2021.	11/01/2028.
00435U	AB	4	Worldwide Express Inc Initial Term Ln Nt.....			.....	..	.....	4.B FE.....	11,234,403	100.000	11,330,000	11,330,000	11,238,765	.....	.....4,362	.....	.....	.....5.000	5.175	MJSD.	1,574	217,552	09/09/2021.	07/23/2028.
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1.....			.....	..	.....	4.B PL.....	2,013,376	94.923	1,950,161	2,054,466	2,026,049	.....	.....6,333	.....	.....	.....5.104	5.557	MON...	1,744	125,451	12/11/2019.	11/25/2025.
029227	A*	6	American Renal Holdings Inc Term Ln Nt 1.....			.....	..	.....	4.B PL.....	4,838,438	99.107	4,918,185	4,962,500	4,854,077	.....	.....15,640	.....	.....	.....7.250	7.767	MON...	2,998	337,815	01/25/2021.	01/25/2027.
04019W	AA	8	Ares PCS APCS CI A Nt 1.....			.....	..	.....	2.B Z.....	2,049,324	100.000	2,049,324	2,049,324	2,049,324	.....	.....	.....	.....	.....2.996	2.996	FMAN.	8,867	.....	11/10/2021.	11/10/2033.
04019W	AB	6	Ares PCS APCS CI B Nt 1.....			.....	..	.....	3.B Z.....	745,209	100.000	745,209	745,209	745,209	.....	.....	.....	.....	.....5.146	5.177	FMAN.	5,539	.....	11/10/2021.	04/09/2033.
05462@	AA	6	AxiomSL Group Term Loan Nt 1.....			.....	..	.....	4.B IF.....	3,267,106	97.840	3,228,825	3,300,107	3,268,826	.....	.....1,720	.....	.....	.....7.000	7.260	MJSD.	642	102,802	07/26/2021.	12/03/2027.
05613@	AA	4	TVG-BHG Incremental Term Ln Nt 2.....			.....	..	.....	4.A Z.....	1,045,126	98.397	1,028,372	1,045,126	1,045,126	.....	.....	.....	.....	.....6.250	6.299	MJSD.	363	.....	12/30/2021.	12/19/2024.
05613@	AA	4	TVG-BHG Incremental Term Ln Nt 1.....			.....	..	.....	5.B GI.....	94,417	98.397	92,904	94,417	94,417	.....	.....	.....	.....	.....6.250	6.299	MJSD.	33	3,819	05/10/2021.	12/19/2024.
08579J	BG	6	Berry Plastics Corp Term Ln Z Nt 1.....			.....	..	.....	3.A FE.....	1,754,608	99.375	1,742,210	1,753,167	1,754,390	.....	.....(218)	.....	.....	.....1.874	1.862	JAJO..	7,755	22,676	03/04/2021.	07/01/2026.
09788H	AN	1	Advanced Infusion Solutions Last Out Ter.....			.....	..	.....	4.A PL.....	4,703,053	100.000	4,801,701	4,801,701	4,746,296	.....	.....19,996	.....	.....	.....5.588	6.159	MON...	1,491	318,005	10/31/2019.	06/27/2024.
12745#	AA	9	Spectrum Auto (CC SAG Acq) New Term Ln N.....			.....	..	.....	4.B PL.....	2,082,786	98.609	2,085,090	2,114,503	2,086,086	.....	.....3,300	.....	.....	.....6.500	6.969	MJSD.	1,145	72,285	06/29/2021.	10/02/2025.
12745#	AB	7	Spectrum Auto (CC SAG Acq) Delayed Draw.....			.....	..	.....	4.B PL.....	210,118	98.609	207,195	210,118	210,118	.....	.....	.....	.....	.....6.500	6.555	MJSD.	61	2,990	12/31/2021.	10/02/2025.
14078@	AA	4	Capstone Logistics Acq 1st Lien Term Ln.....			.....	..	.....	3.A IF.....	4,906,138	100.000	4,951,886	4,951,886	4,917,088	.....	.....9,881	.....	.....	.....5.750	6.077	MON...	791	279,349	05/05/2021.	12/15/2024.
14078@	AB	2	Capstone Logistics Acq Delayed Draw Term.....			.....	..	.....	4.B PL.....	290,472	100.000	290,472	290,472	290,472	.....	.....	.....	.....	.....5.750	5.787	MJSD.	46	3,547	11/19/2021.	12/15/2024.
14173@	AA	8	CarePathrx Midco Inc Term Ln Nt 1.....			.....	..	.....	4.A PL.....	2,768,677	99.424	2,823,312	2,839,669	2,789,017	.....	.....12,745	.....	.....	.....6.854	7.564	MON...	541	237,526	05/14/2020.	05/14/2025.

SCHEDULE D - PART 1

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

E10.65

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14852D	AC	5	Castle US Holding Corp Term Ln Nt 1.....				4.C FE.....	1,934,860	99.000	1,907,085	1,926,349	1,932,923	.....	.....(1,071)	.....	.....	.....3.974	3.923	MJSD.	1,043	76,822	03/04/2020.	01/31/2027.	
28414B	AF	3	Elanco Animal Health Inc Term Ln Nt 1.....				3.A FE.....	6,292,200	98.750	6,183,818	6,262,094	6,286,707	.....	.....(4,158)	.....	.....	.....1.849	1.776	MON...	9,972	118,123	09/04/2020.	08/01/2027.	
29279U	AB	2	Endure Digital Inc Term Ln Nt 1.....				4.B FE.....	10,890,275	99.000	10,835,550	10,945,000	10,895,002	.....	.....4,727	.....	.....	.....4.250	4.358	MJSD.	29,719	298,479	04/23/2021.	02/10/2028.	
29286J	AC	6	Engineered Components Sys Initial Term L.....				4.C FE.....	9,204,488	100.125	9,404,075	9,392,335	9,211,693	.....	.....7,204	.....	.....	.....6.500	6.860	MON...	50,875	171,252	08/31/2021.	08/02/2028.	
36198@	AA	2	TPC Broadband Holdings Term Ln Nt 1.....				4.B PL.....	3,257,464	100.327	3,268,116	3,257,464	3,257,464	.....	.....	.....	.....	.....7.500	7.567	MJSD.	1,357	237,793	06/01/2020.	06/01/2025.	
36198@	AC	8	TPC Broadband Holdings Delayed Draw Term.....				4.B Z.....	1,260,720	100.327	1,277,226	1,273,063	1,262,901	.....	.....1,983	.....	.....	.....7.000	7.776	MJSD.	660	67,284	12/17/2021.	06/01/2025.	
36457W	AD	3	Galway Insurance Hold Inc Term Ln Nt 1.....				3.B PL.....	3,994,230	98.214	3,922,893	3,994,230	3,994,230	.....	.....	.....	.....	.....5.354	5.399	MJSD.	985	57,404	12/22/2021.	09/30/2027.	
38362*	AA	0	GovCIO Buyer Com Term Ln Nt 1.....				4.A PL.....	1,154,336	98.123	1,132,669	1,154,336	1,154,336	.....	.....	.....	.....	.....6.500	6.553	MJSD.	208	28,137	08/18/2021.	08/18/2027.	
40178@	AA	8	Guidehouse Inc Term Ln Nt 1.....				4.A Z.....	3,000,000	99.030	2,970,900	3,000,000	3,000,000	.....	.....	.....	.....	.....5.601	5.667	MON...	934	40,104	10/14/2021.	10/16/2028.	
40409V	AR	5	HB Fuller Company Term Ln Nt 1.....				3.A FE.....	2,806,902	100.000	2,809,009	2,809,009	2,807,778	.....	.....422	.....	.....	.....2.104	2.120	MON...	1,970	59,763	11/25/2019.	10/20/2024.	
41755@	AA	7	Harvest Hill Beverage Company New Term L.....				4.A PL.....	4,161,641	101.000	4,311,034	4,268,350	4,181,858	.....	.....15,583	.....	.....	.....7.000	7.584	MJSD.	830	308,549	08/28/2020.	08/28/2026.	
44958Q	A*	3	IG Investments Holdings LLC Term Ln Nt 1.....				4.A Z.....	1,316,802	98.078	1,317,850	1,343,676	1,317,824	.....	.....1,022	.....	.....	.....6.750	7.221	MJSD.	252	25,194	09/22/2021.	09/22/2027.	
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....				4.B IF.....	4,370,386	99.030	4,393,902	4,436,940	4,404,812	.....	.....10,946	.....	.....	.....5.660	5.999	FMAN.	25,111	295,152	08/20/2018.	08/20/2024.	
452526	A#	3	Immucor Inc 1st Lien Term Ln Nt 1.....				3.C PL.....	4,385,388	101.529	4,543,307	4,474,886	4,408,927	.....	.....15,964	.....	.....	.....6.750	7.289	MJSD.	839	306,250	07/02/2020.	07/02/2025.	
45778E	AG	9	Innophos Holdings Term Ln Nt 1.....				4.A FE.....	12,708,637	99.750	12,740,569	12,772,500	12,723,805	.....	.....8,208	.....	.....	.....3.855	3.967	MON...	2,735	486,172	02/13/2020.	02/07/2027.	
552462	B#	9	Lytix Delayed Draw Term Ln Nt 1.....				4.C.....	504,929	101.120	513,139	507,455	505,326	.....	.....295	.....	.....	.....7.000	7.677	MON...	968	19,724	12/17/2021.	02/28/2026.	
552462	B@	1	Lytix Term Ln Nt 1.....				4.C.....	1,416,654	101.120	1,459,489	1,443,324	1,423,620	.....	.....3,891	.....	.....	.....7.000	7.378	MON...	561	110,234	02/27/2020.	02/28/2026.	
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1.....				4.B PL.....	1,034,930	101.119	1,067,592	1,055,777	1,044,096	.....	.....3,870	.....	.....	.....5.629	6.136	MJSD.	165	117,236	12/31/2021.	07/30/2024.	
60367*	AA	9	Community Brands Incremental DD Term Ln.....				3.C PL.....	1,571,696	100.000	1,571,696	1,571,696	1,571,696	.....	.....	.....	.....	.....4.104	4.139	MON...	715	86,443	06/28/2019.	12/02/2022.	
60367*	AB	7	Community Brands Incremental Term Ln Nt.....				3.C PL.....	8,084,931	100.000	8,125,559	8,125,559	8,116,810	.....	.....9,105	.....	.....	.....4.104	4.260	MON...	3,462	446,906	05/02/2018.	12/02/2022.	
70344E	AD	9	Patriot Growth Insurance Svcs Term Ln Nt.....				4.A Z.....	662,016	98.061	649,180	662,016	662,016	.....	.....	.....	.....	.....6.250	6.250	JAJO..	9,080	439	10/14/2021.	10/14/2027.	
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1.....			1	3.B FE.....	3,633,487	100.000	3,648,942	3,648,942	3,645,257	.....	.....(1,158)	.....	.....	.....8.000	8.242	MON...	4,865	313,414	02/01/2018.	01/01/2023.	
72584D	AF	1	Yum Brands New Term Ln B Nt 1.....				2.C FE.....	2,271,247	99.625	2,252,827	2,261,307	2,270,174	.....	.....(1,072)	.....	.....	.....1.860	1.794	MON...	1,986	32,429	03/15/2021.	03/15/2028.	
74743*	AA	5	Quail Buyer Inc Term Ln Nt 1.....				4.A Z.....	2,434,713	98.083	2,388,039	2,434,713	2,434,713	.....	.....	.....	.....	.....6.500	6.500	JAJO..	40,443	.....	10/01/2021.	10/01/2027.	
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1.....				3.C PL.....	1,097,944	99.673	1,108,206	1,111,842	1,105,742	.....	.....2,779	.....	.....	.....6.000	6.347	MJSD.	371	81,970	02/04/2019.	12/13/2023.	
82449#	AA	1	Shields Health Solutions LLC Term Ln Nt.....				4.B PL.....	1,200,390	102.000	1,249,385	1,224,888	1,202,934	.....	.....2,544	.....	.....	.....6.750	7.264	MON...	230	62,997	03/30/2021.	03/30/2027.	
83549#	AA	8	Sonny's Enterprises LLC Term Ln Nt 1.....				4.C.....	3,835,595	101.000	3,953,011	3,913,872	3,850,380	.....	.....10,635	.....	.....	.....7.750	8.304	MON...	21,064	316,616	08/07/2020.	08/31/2026.	
83549#	AB	6	Sonny's Enterprises LLC Delayed Draw Ter.....				4.B IF.....	664,634	101.000	671,280	664,634	664,634	.....	.....	.....	.....	.....7.750	8.099	MON...	3,112	50,983	12/30/2021.	08/31/2026.	
88233F	AK	6	Vistra Operations Co LLC Incremental Ter.....				2.C FE.....	22,917,004	99.250	22,909,721	23,082,842	22,953,600	.....	.....30,707	.....	.....	.....1.859	2.001	MON...	4,475	433,641	10/26/2020.	12/31/2025.	
88632N	AP	5	Tibco Software Inc New Term Ln B #3 Nt 1.....				4.B FE.....	9,849,958	99.375	9,788,438	9,850,000	9,849,975	.....	.....17	.....	.....	.....3.854	3.884	MON...	6,326	161,975	08/13/2021.	07/03/2026.	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....				3.A FE.....	9,148,022	99.875	9,114,435	9,125,842	9,132,898	.....	.....(2,830)	.....	.....	.....2.220	2.193	MJSD.	1,688	178,885	10/15/2019.	06/01/2024.	
L7574*	AA	6	Surgical Specialists LLC Delayed Draw Te.....				4.C.....	734,503	97.050	731,113	753,336	736,461	.....	.....1,959	.....	.....	.....7.000	7.457	JAJO..	9,521	44,497	01/28/2021.	01/28/2028.	
L7574*	AB	4	Surgical Specialists LLC Term Ln Nt 1.....				4.C.....	302,888	97.050	301,490	310,654	303,696	.....	.....808	.....	.....	.....7.000	7.457	JAJO..	3,926	18,337	01/28/2021.	01/28/2028.	
000000	00	0	Air Canada Term Ln Nt 1.....		A		3.C FE.....	12,496,830	99.750	12,468,750	12,500,000	12,497,014	.....	.....184	.....	.....	.....4.250	4.276	FMAN.	73,785	115,728	08/27/2021.	08/11/2028.	
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....		A		2.C FE.....	5,062,774	100.250	5,059,125	5,046,508	5,055,965	.....	.....(2,667)	.....	.....	.....1.852	1.803	MON...	779	94,812	07/10/2019.	05/30/2025.	
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....		D		4.B FE.....	1,315,521	99.625	1,310,587	1,315,521	1,315,521	.....	.....	.....	.....	.....3.629	3.642	JAJO..	8,486	44,234	02/02/2021.	04/28/2024.	
6499999.	Unaffiliated Bank Loans - Acquired.....								269,441,074	XXX	269,982,334	271,468,124	269,773,067	0	211,085	0	0	XXX	XXX	XXX	712,337	7,730,089	XXX	XXX
6599999.	Total - Unaffiliated Bank Loans.....								269,441,074	XXX	269,982,334	271,468,124	269,773,067	0	211,085	0	0	XXX	XXX	XXX	712,337	7,730,089	XXX	XXX
Totals																								
7699999.	Total - Issuer Obligations.....								25,393,070,735	XXX	27,529,490,866	24,820,765,143	25,329,641,536	0	(23,869,148)	0	(61,938,714)	XXX	XXX	XXX	237,541,431	864,558,736	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	n	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999.	Total - Residential Mortgage-Backed Securities.....						380,528,692	XXX	394,113,722	383,765,660	381,794,869	185,224	(826,473)	541,839	0	XXX	XXX	XXX	1,087,376	12,544,110	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....						739,842,994	XXX	787,886,900	719,967,947	733,543,955	0	(1,997,550)	0	0	XXX	XXX	XXX	2,264,713	27,093,129	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....						1,344,825,946	XXX	1,348,637,893	1,345,453,717	1,344,685,893	0	(154,530)	0	0	XXX	XXX	XXX	5,423,310	16,904,825	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans.....						269,441,074	XXX	269,982,334	271,468,124	269,773,067	0	211,085	0	0	XXX	XXX	XXX	712,337	7,730,089	XXX	XXX
8399999.	Grand Total - Bonds.....						28,127,709,441	XXX	30,330,111,715	27,541,420,591	28,059,439,320	185,224	(26,636,616)	541,839	(61,938,714)	XXX	XXX	XXX	247,029,167	928,830,889	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A.	1A	2,090,795,124	1B	303,030,234	1C	906,776,942	1D	.1,123,404,488	1E	.1,577,489,387	1F	2,599,857,711	1G	2,923,619,696
1B.	2A	4,838,858,755	2B	6,660,120,136	2C	3,386,040,277								
1C.	3A	436,441,998	3B	290,499,826	3C	338,119,105								
1D.	4A	125,889,683	4B	329,912,497	4C	85,736,027								
1E.	5A	38,181,864	5B	3,941,605	5C	345,293								
1F.	6	378,672												

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description			Code	n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....	.....	...	25,188.670	1.00		3,017,452	119.794	3,017,452	2,518,867				498,585			498,585		2.A PL.....	12/07/2021.
86358X	20	3	SFA ABS CDO III LTD Pfd.....	.....	C	1,266.000	1,000.00												0		6. FE.....	03/07/2012.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									3,017,452	XXX	3,017,452	2,518,867	0	0	0	498,585	0	0	498,585	0	XXX	XXX
8999999. Total - Preferred Stocks.....									3,017,452	XXX	3,017,452	2,518,867	0	0	0	498,585	0	0	498,585	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A.	1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
1B.	2A	3,017,452	2B	0	2C	0								
1C.	3A	0	3B	0	3C	0								
1D.	4A	0	4B	0	4C	0								
1E.	5A	0	5B	0	5C	0								
1F.	6	0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18															
				3	4			7	8		10	11	12	13	14	15	16																	
				Code	F or ei gn			Number of Shares	Book/Adjusted Carrying Value		Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)			Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol										
CUSIP Identification			Description																															
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																		
69121K	10	4	Owl Rock Capital Corp Com.....				.....	.....	655,766.000	.....	9,285,647	.....	14.160	.....	9,285,647	.....	9,999,989	.....	203,287	.....	865,611	.....		983,649	.....		983,649	.....		07/18/2019.	.....			
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										.....	9,285,647	XXX		.....	9,285,647	.....	9,999,989	.....	203,287	.....	865,611	.....	0	.....	983,649	.....	0	.....	983,649	.....	0	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																																		
31340#	00	1	Federal Home Loan Bank Com Cl B.....				RF.....		452,275.000		45,227,500		100.000		45,227,500		45,227,500						699,634						0			12/22/2021.		
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....										.....	45,227,500	XXX		.....	45,227,500	.....	45,227,500	.....	0	.....	699,634	.....	0	.....	0	.....	0	.....	0	.....	0	XXX	XXX	
9799999. Total - Common Stock.....										.....	54,513,147	XXX		.....	54,513,147	.....	55,227,489	.....	203,287	.....	1,565,245	.....	0	.....	983,649	.....	0	.....	983,649	.....	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....										.....	57,530,599	XXX		.....	57,530,599	.....	57,746,356	.....	203,287	.....	1,565,245	.....	0	.....	1,482,234	.....	0	.....	1,482,234	.....	0	XXX	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1B	1C	1D	1E	1F	1G
1A.	0	0	0	0	0	0	.....
1B.	0	0	0	0	0	0	.....
1C.	0	0	0	0	0	0	.....
1D.	0	0	0	0	0	0	.....
1E.	0	0	0	0	0	0	.....
1F.	0	0	0	0	0	0	.....

SCHEDULE D - PART 3

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

1			2			3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends			
Bonds - U.S. Government													
455780	CH	7	Indonesia (Republic of) AID Sr Nt.....		11/22/2021.....	MarketAxess.....		5,819,500	5,000,000	67,951			
455780	CJ	3	Indonesia (Republic of) AID Sr Nt.....		09/07/2021.....	JP Morgan Securities LLC.....		3,673,020	2,770,000	11,526			
455780	CV	6	Indonesia (Republic of) AID Sr Nt.....		08/27/2021.....	JP Morgan Securities LLC.....		2,141,700	2,200,000	25,777			
455780	CY	0	Indonesia (Republic of) AID Sr Nt.....		10/05/2021.....	Barclays Capital Inc.....		813,591	833,000	3,433			
0599999. Total - Bonds - U.S. Government.....								12,447,811	10,803,000	108,687			
Bonds - All Other Government													
000000	00	0	Saudi International Govt Bond Sr Nt.....	D.....	10/14/2021.....	JP Morgan Securities LLC.....		2,248,750	2,056,000	9,109			
000000	00	0	Russian Federation Sr Nt.....	D.....	10/05/2021.....	Goldman Sachs & Company.....		3,164,000	2,800,000	5,444			
000000	00	0	Qatar State of Sr Nt 3.750% 04/16/30.....	D.....	11/10/2021.....	Various.....		12,432,768	10,994,000	126,180			
000000	00	0	Saudi International Bond Sr Nt.....	D.....	10/01/2021.....	Bank of America BISD Dealer.....		2,678,125	2,500,000	36,788			
000000	00	0	Abu Dhabi Sr Nt 1.700% 03/02/31.....	D.....	09/30/2021.....	Bank of America BISD Dealer.....		2,418,750	2,500,000	3,778			
000000	00	0	HUNGARY Sr Nt 2.125% 09/22/31.....	D.....	11/16/2021.....	Goldman Sachs & Company.....		3,688,392	3,756,000	12,637			
000000	00	0	UAE International Govt Bond Sr Nt.....	D.....	10/14/2021.....	JP Morgan Securities LLC.....		982,500	1,000,000				
000000	00	0	Saudi International Bond Sr Nt.....	D.....	12/07/2021.....	HSBC Securities USA Inc.....		2,541,504	2,604,000	20,669			
000000	00	0	Republic of Indonesia Sr Nt.....	D.....	09/24/2021.....	JP Morgan Securities LLC.....		1,436,932	1,036,000	7,817			
000000	00	0	Republic of Kazakhstan Sr Nt.....	D.....	12/10/2021.....	JP Morgan Securities LLC.....		1,453,797	1,171,000	9,514			
000000	00	0	Republic Of Indonesia Sr Nt.....	D.....	10/27/2021.....	Bank of America BISD Dealer.....		3,558,740	2,917,000	43,188			
000000	00	0	State of Qatar Sr Nt 4.625% 06/02/46.....	D.....	12/02/2021.....	Various.....		4,325,859	3,417,000	62,466			
000000	00	0	Saudi International Bond Sr Nt.....	D.....	12/03/2021.....	Bank of America BISD Dealer.....		692,359	586,000	3,003			
000000	00	0	Saudi Intl Bd Sr Nt 4.625% 10/04/47.....	D.....	12/03/2021.....	Various.....		2,743,716	2,336,000	10,139			
000000	00	0	Hungary Sr Nt 3.125% 09/21/51.....	D.....	12/15/2021.....	HSBC Securities USA Inc.....		704,704	704,000	5,256			
168863	DT	2	Republic of Chile Sr Nt.....	D.....	09/20/2021.....	Various.....		10,072,500	10,000,000	36,125			
445545	AL	0	Republic of Hungary Sr Nt.....	D.....	11/29/2021.....	JP Morgan Securities LLC.....		5,458,500	5,000,000	49,271			
698299	BH	6	Republic of Panama Sr Nt.....	D.....	09/08/2021.....	HSBC Securities USA Inc.....		1,917,366	1,668,000	30,024			
698299	BK	9	Republic of Panama Sr Nt.....	D.....	10/26/2021.....	Various.....		4,123,799	3,994,000	32,691			
698299	BN	3	Republic of Panama Sr Nt.....	D.....	10/15/2021.....	Various.....		2,586,270	2,660,000	21,975			
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			
715638	DE	9	Republic of Peru Sr Nt.....	D.....	10/01/2021.....	HSBC Securities USA Inc.....		2,565,000	2,500,000	11,960			
715638	DF	6	Republic of Peru Sr Nt.....	D.....	12/09/2021.....	Various.....		4,326,105	4,277,000	23,148			
715638	DU	3	Republic of Peru Sr Unsecured Nt.....	D.....	11/22/2021.....	JP Morgan Securities LLC.....		4,797,503	4,854,000	4,094			
718286	BZ	9	Republic of Philippines Sr Nt.....	D.....	11/10/2021.....	Goldman Sachs & Company.....		3,918,250	3,500,000	44,163			
718286	CA	3	Republic of Philippines Sr Nt.....	D.....	09/21/2021.....	JP Morgan Securities LLC.....		2,678,242	2,447,000	5,533			
718286	CJ	4	Republic of Philippines Sr Nt.....	D.....	10/07/2021.....	Bank of America BISD Dealer.....		847,761	834,000	8,937			
80413T	AP	4	Saudi International Bond Sr Nt.....	D.....	09/09/2021.....	JP Morgan Securities LLC.....		3,150,000	3,000,000	8,333			
80413T	AT	6	Saudi International Bond Sr Nt.....	D.....	08/26/2021.....	Goldman Sachs & Company.....		5,432,500	5,000,000	57,778			
91086Q	BB	3	United Mexican States Sr Nt.....	D.....	11/22/2021.....	JP Morgan Securities LLC.....		1,899,625	1,750,000	17,549			
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			
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			
91087B	AK	6	United Mexican States Sr Nt.....	D.....	09/07/2021.....	HSBC Securities USA Inc.....		2,496,960	2,160,000	37,620			
91087B	AM	2	United Mexican States Sr Nt.....	D.....	10/25/2021.....	Bank of America BISD Dealer.....		642,321	667,000	7,538			
AX8009	11	7	Russian Federation Sr Nt.....	D.....	10/26/2021.....	Various.....		7,956,000	6,600,000	67,150			
1099999. Total - Bonds - All Other Government.....								119,618,488	110,068,000	857,146			
Bonds - U.S. Special Revenue and Special Assessment													
010268	CX	6	Alabama Fed Aid HW Fin AuthRev Txbl Ser.....		10/07/2021.....	Bank of America BISD Dealer.....		1,000,000	1,000,000				
155498	MR	6	Central TX Regional Mob Auth Txbl Ref Se.....		10/07/2021.....	Jefferies & Company Inc.....		500,000	500,000				
160853	VC	8	Charlotte-Mecklenburg Hosp Rev Txbl-Atri.....		05/21/2021.....	Citigroup.....		7,500,000	7,500,000				

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SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	
CUSIP Identification				Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17131R	BK	1		Chula Vista CA Pension Txb		02/12/2021	Stifel Nicolaus & Co Inc		9,108,000	9,108,000	
21969A	AM	4		Corona CA Pension Oblig Txb		09/30/2021	Stifel Nicolaus & Co Inc		500,000	500,000	
21969A	AN	2		Corona CA Pension Oblig Txb		09/30/2021	Stifel Nicolaus & Co Inc		400,000	400,000	
305734	AC	9		Fairview Health Services Sr Nt		10/06/2021	Citigroup		250,000	250,000	
345105	KA	7		Foothill Estrn Transprt Txb Ref Ser B		01/27/2021	Goldman Sachs & Company		2,500,000	2,500,000	
45506E	CL	5		Indiana Fin Auth-Txb TXBL-Green Bond-OH		10/01/2021	Merrill Lynch		3,000,000	3,000,000	
592041	ZW	0		Nashville & Davidson Rev Txb Vanderbil		10/29/2021	JP Morgan Securities LLC		2,350,000	2,350,000	
646140	EA	7		New Jersey St Tpk Auth Rev Txb-Ref-Ser		01/22/2021	Citigroup		1,000,000	1,000,000	
647719	QM	8		New Orleans LA Rev Ref-Txb		02/05/2021	JP Morgan Securities LLC		1,800,000	1,800,000	
647719	QN	6		New Orleans LA Rev Ref-Txb		02/05/2021	JP Morgan Securities LLC		2,250,000	2,250,000	
73358X	CN	0		Port Auth NY & NJ Rev Txb-Issue 225		01/22/2021	Bank of America BISD Dealer		13,160,000	13,160,000	
76913D	GG	6		Riverside Cnty CA Infa Txb-Ref-Ser B		09/29/2021	Loop Capital Markets LLC		500,000	500,000	
79766D	TW	9		San Francisco Apt-A Txb Ser C		04/08/2021	Goldman Sachs & Company		1,000,000	1,000,000	
798111	HM	5		San Joaquin Hills CA Txb-Senior Bond-Re		12/09/2021	Goldman Sachs & Company		10,000,000	10,000,000	
801139	AP	1		Santa Ana Pension Obligations Txb-Ser A		08/26/2021	Merrill Lynch		2,500,000	2,500,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments									59,318,000	59,318,000	0
Bonds - Industrial and Miscellaneous											
00108W	AF	7		AEP Texas Inc Sr Nt 3.800% 10/01/47		11/02/2021	Goldman Sachs & Company		998,073	900,000	3,135
00108W	AK	6		AEP Texas Inc Sr Nt Ser H		11/02/2021	Various		1,577,979	1,500,000	15,669
00108W	AN	0		AEP Texas Inc Sr Nt 3.450% 05/15/51		11/02/2021	Various		4,547,714	4,300,000	73,351
00175M	BN	9		American Money Mgmt Corp CLO Ser 2014-15		12/09/2021	Nomura Securities Intl LLC		900,000	900,000	
00177J	AW	5		American Money Mgmt Corp CLO Ser 2020-23		10/13/2021	SG Americas Securities LLC		1,400,000	1,400,000	
00177J	AY	1		American Money Mgmt Corp CLO Ser 2020-23		10/13/2021	SG Americas Securities LLC		6,800,000	6,800,000	
00206R	KJ	0		AT&T Inc Sr Nt 3.500% 09/15/53		09/09/2021	Tax Free Exchange		54,211,221	59,100,000	999,775
00206R	LJ	9		AT&T Inc Sr Nt 3.550% 09/15/55		09/09/2021	Tax Free Exchange		1,758,510	2,000,000	34,317
012873	AK	1		Alberta Energy Co Ltd Sr Nt		12/08/2021	Goldman Sachs & Company		4,463,350	3,400,000	27,165
01400E	AC	7		Alcon Finance Corp Sr Nt		02/16/2021	Jefferies & Company Inc		1,552,528	1,383,000	21,168
015271	AQ	2		Alexandria Real Estate Equity Sr Nt		01/25/2021	Wells Fargo Securities LLC		4,333,455	3,190,000	43,836
015271	AV	1		Alexandria Real Estate Equity Sr Nt		01/11/2021	Wells Fargo Securities LLC		621,986	638,000	5,250
015271	AW	9		Alexandria Real Estate Equity Sr Nt		02/03/2021	Various		6,081,151	6,100,000	
015271	AX	7		Alexandria Real Estate Equity Sr Nt		02/03/2021	Goldman Sachs & Company		9,759,624	9,800,000	
023608	AG	7		Ameren Corp Sr Nt 3.650% 02/15/26		12/10/2021	Jefferies & Company Inc		4,141,685	3,883,000	46,849
023765	AA	8		American Airlines Inc LBASS EETC Ser 16		03/19/2021	Morgan Stanley & Co LLC		459,847	458,700	3,996
02376L	AA	3		Amer Airline PTC Ser 21-1B PTT		10/27/2021	Various		3,669,575	3,665,000	
023771	R9	1		American Airlines Inc LBASS EETC Ser 201		03/19/2021	Jefferies & Company Inc		331,718	328,028	4,319
024836	AF	5		American Campus CMNTYS Sr Nt		06/30/2021	Various		6,770,472	6,581,000	71,685
024836	AG	3		American Campus CMNTYS Sr Nt		07/01/2021	Various		24,991,197	22,844,000	200,495
02665W	DS	7		American Honda Fin Sr Nt		01/11/2021	Citigroup		1,998,680	2,000,000	
02665W	DW	8		American Honda Fin Sr Nt		03/22/2021	JP Morgan Securities LLC		11,780,058	11,800,000	
02666T	AD	9		American Homes 4 Rent Sr Nt		06/30/2021	Bank of America BISD Dealer		3,918,480	4,000,000	
03027X	AY	6		American Tower Corp Sr Nt		01/25/2021	Various		5,066,906	4,600,000	47,504
030360	AD	3		American University Nt		01/13/2021	JP Morgan Securities LLC		2,889,500	2,500,000	27,795
031162	CD	0		Amgen Inc Sr Nt 4.563% 06/15/48		01/20/2021	Various		27,794,256	21,202,000	96,111
031162	CS	7		Amgen Inc Sr Nt 3.375% 02/21/50		01/15/2021	HSBC Securities USA Inc		4,617,774	4,200,000	58,669
035229	CQ	4		Anheuser-Busch Cos Inc Sr Nt		04/08/2021	Goldman Sachs & Company		240,430	190,000	2,732
03523T	BV	9		Anheuser-Busch InBev WldwdInc Sr Nt		05/06/2021	MUFG Securities Inc		11,830,230	9,000,000	148,463

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
035240	AN	0		04/08/2021.....	Goldman Sachs & Company.....		1,277,782	1,100,000	24,878
035240	AP	5		04/08/2021.....	Goldman Sachs & Company.....		1,067,265	900,000	21,019
036752	AH	6		01/21/2021.....	Various.....		24,917,536	19,081,000	341,170
03690A	AD	8		09/23/2021.....	Various.....		963,358	930,000	3,125
03690A	AF	3		11/17/2021.....	Various.....		5,371,180	5,148,000	72,679
03768M	AJ	6		09/14/2021.....	Goldman Sachs & Company.....		8,450,000	8,450,000	
03768M	AL	1		09/14/2021.....	Goldman Sachs & Company.....		6,500,000	6,500,000	
03768M	AN	7		09/14/2021.....	Goldman Sachs & Company.....		2,500,000	2,500,000	
03768U	AA	7		02/16/2021.....	Bank of America BISD Dealer.....		8,050,000	8,050,000	
03768U	AB	5		02/16/2021.....	Bank of America BISD Dealer.....		3,900,000	3,900,000	
03768U	AC	3		02/16/2021.....	Bank of America BISD Dealer.....		1,850,000	1,850,000	
03768W	AL	9		12/14/2021.....	Deutsche Bank Capital.....		20,400,000	20,400,000	
03768W	AQ	8		12/14/2021.....	Deutsche Bank Capital.....		5,000,000	5,000,000	
03768W	AU	9		12/14/2021.....	Deutsche Bank Capital.....		1,450,000	1,450,000	
04016D	AS	4		02/17/2021.....	BNP Paribas Securities Corp.....		15,300,000	15,300,000	
04016D	AW	5		02/17/2021.....	BNP Paribas Securities Corp.....		350,000	350,000	
04017N	AQ	5		12/07/2021.....	JP Morgan Securities LLC.....		11,750,000	11,750,000	
04017N	AS	1		12/07/2021.....	JP Morgan Securities LLC.....		3,050,000	3,050,000	
04017N	AU	6		12/07/2021.....	JP Morgan Securities LLC.....		150,000	150,000	
04018N	AN	1		10/21/2021.....	Goldman Sachs & Company.....		2,800,000	2,800,000	
04018N	AQ	4		10/21/2021.....	Goldman Sachs & Company.....		2,700,000	2,700,000	
04018N	AS	0		10/21/2021.....	Goldman Sachs & Company.....		2,100,000	2,100,000	
04273W	AC	5		11/16/2021.....	Various.....		24,947,308	25,000,000	
045054	AL	7		05/04/2021.....	Wells Fargo Securities LLC.....		3,547,600	3,310,000	21,020
045054	AN	3		08/03/2021.....	Bank of America BISD Dealer.....		4,987,050	5,000,000	
045054	AP	8		08/03/2021.....	JP Morgan Securities LLC.....		4,129,443	4,140,000	
046497	AC	7		11/16/2021.....	Suntrust Robinson Humprey Inc.....		1,299,742	1,300,000	
049560	AW	5		11/23/2021.....	Various.....		11,456,866	11,800,000	50,619
056083	AG	3		12/02/2021.....	Bank of America BISD Dealer.....		147,870	140,000	69
059165	EN	6		06/07/2021.....	JP Morgan Securities LLC.....		6,927,647	6,940,000	
06051G	JB	6		04/08/2021.....	Goldman Sachs & Company.....		605,070	600,000	7,042
06051G	JP	5		04/08/2021.....	Goldman Sachs & Company.....		1,013,440	1,000,000	2,283
06540C	BF	3		07/28/2021.....	Morgan Stanley & Co LLC.....		7,209,779	7,000,000	4,443
06762C	AS	7		10/19/2021.....	Morgan Stanley & Co LLC.....		5,500,000	5,500,000	
06762T	AA	9		11/17/2021.....	Barclays Capital Inc.....		8,550,000	8,550,000	
06762T	AC	5		11/17/2021.....	Barclays Capital Inc.....		3,700,000	3,700,000	
06762T	AE	1		11/17/2021.....	Barclays Capital Inc.....		1,350,000	1,350,000	
071813	CM	9		11/16/2021.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
071813	CQ	0		11/16/2021.....	Various.....		25,019,800	25,000,000	
075887	BG	3		01/25/2021.....	Barclays Capital Inc.....		2,736,283	2,130,000	11,642
075887	BX	6		01/25/2021.....	BNP Paribas Securities Corp.....		2,985,561	2,300,000	15,213
084659	AT	8		03/08/2021.....	Tax Free Exchange.....		7,242,426	7,250,000	116,634
084659	AV	3		03/08/2021.....	Tax Free Exchange.....		14,499,989	14,500,000	78,985
092113	AQ	2		06/23/2021.....	JP Morgan Securities LLC.....		1,746,375	1,500,000	9,788
09261W	AA	2		12/14/2021.....	Direct.....		854,863	854,863	
09261W	AC	8		11/29/2021.....	Direct.....		2,247,803	2,247,803	

SCHEDULE D - PART 3

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

1		2		3	4	5	6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
09261W	AE 4	Blackrock DLF IX CLO Ser 2020-1 Cl B.....			08/04/2021.....	Direct.....		899,269	899,269	
09261W	AG 9	Blackrock DLF IX CLO Ser 2021-1 CL C.....			06/03/2021.....	Direct.....		749,265	749,265	
09261W	AJ 3	Blackrock DLF IX CLO Ser 2020-1 Cl D.....			04/28/2021.....	Direct.....		823,902	823,902	
09261W	AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E.....			02/17/2021.....	Direct.....		330,859	330,859	
097023	CP 8	Boeing Co Sr Nt 3.250% 02/01/35.....			04/27/2021.....	Barclays Capital Inc.....		8,567,889	8,650,000	68,393
097023	CW 3	Boeing Co Sr Nt 5.805% 05/01/50.....			04/27/2021.....	Goldman Sachs & Company.....		38,640,707	30,000,000	836,154
097023	DC 6	Boeing Co Sr Nt 3.625% 02/01/31.....			04/13/2021.....	Goldman Sachs & Company.....		32,610,624	30,900,000	230,248
10373Q	BG 4	BP Cap Mkts America Sr Nt.....			02/02/2021.....	Morgan Stanley & Co LLC.....		2,440,600	2,500,000	33,333
10373Q	BL 3	BP Cap Mkts America Sr Nt.....			04/08/2021.....	Goldman Sachs & Company.....		1,108,530	1,000,000	606
10373Q	BM 1	BP Cap Mkts America Sr Nt.....			04/08/2021.....	Goldman Sachs & Company.....		956,660	1,000,000	3,012
10373Q	BP 4	BP Cap Mkts America Sr Nt.....			02/03/2021.....	Various.....		9,531,390	10,000,000	51,269
11135F	AS 0	Broadcom Inc Sr Nt 4.300% 11/15/32.....			04/08/2021.....	Goldman Sachs & Company.....		994,725	900,000	15,802
11135F	BD 2	Broadcom Inc Sr Nt 5.000% 04/15/30.....			04/08/2021.....	Goldman Sachs & Company.....		230,166	200,000	4,917
11135F	BH 3	Broadcom Inc Sr Nt 2.450% 02/15/31.....			04/08/2021.....	Various.....		5,481,166	5,500,000	1,130
11135F	BK 6	Broadcom Inc Sr Nt 3.419% 04/15/33.....			10/14/2021.....	Goldman Sachs & Company.....		4,280,760	4,151,000	1,183
11135F	BP 5	Broadcom Inc Sr Unsecured Nt.....			10/18/2021.....	Various.....		19,373,283	19,767,000	34,449
1248EP	CK 7	CCO Holdings LLC Sr Nt.....			04/27/2021.....	Various.....		1,753,309	1,741,000	15,945
1248EP	CN 1	CCO Holdings LLC Sr Nt.....			05/13/2021.....	Tax Free Exchange.....		3,572,127	3,487,000	5,231
1248EP	CP 6	CCO Holdings LLC Sr Nt.....			08/03/2021.....	Various.....		4,339,016	4,332,517	
12513G	BJ 7	CDW LLC Sr Nt 3.569% 12/01/31.....			11/23/2021.....	JP Morgan Securities LLC.....		9,000,000	9,000,000	
125523	AK 6	Cigna Corp Sr Nt 4.900% 12/15/48.....			01/15/2021.....	Various.....		22,516,276	16,700,000	79,557
125523	CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51.....			03/02/2021.....	Various.....		14,929,104	15,000,000	170
12598P	AB 3	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A.....			11/09/2021.....	Goldman Sachs & Company.....		1,499,999	1,500,000	4,140
12598P	AC 1	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M.....			11/09/2021.....	Goldman Sachs & Company.....		1,599,997	1,600,000	4,874
12598P	AD 9	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M.....			11/09/2021.....	Goldman Sachs & Company.....		2,281,995	2,282,000	7,995
12610#	AE 3	CBRE US Core Partners LP Sr Nt Ser A.....			08/26/2021.....	JP Morgan Securities LLC.....		8,000,000	8,000,000	
126307	BD 8	CSC Holdings Inc Sr Nt.....			02/18/2021.....	Various.....		4,260,809	4,148,000	31,763
126307	BF 3	CSC Holdings Inc Sr Nt.....			04/22/2021.....	Various.....		1,334,379	1,381,000	2,704
126307	BH 9	CSC Holdings Inc Hgh Yld Bd.....			05/12/2021.....	Various.....		2,662,925	2,660,000	40
126408	HN 6	CSX Corp Sr Nt 4.750% 11/15/48.....			01/25/2021.....	Various.....		20,708,930	15,400,000	143,239
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
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
126650	CZ 1	CVS Health Corp Sr Nt 5.050% 03/25/48.....			04/20/2021.....	Various.....		10,733,519	8,700,000	32,432
127097	AE 3	Coterra Energy Inc Sr Nt.....			10/07/2021.....	Tax Free Exchange.....		7,550,276	7,500,000	115,375
12739@	AA 9	CED Nevada Virginia Financing Sr Nt.....			08/26/2021.....	Mizuho Securities USA Inc.....		13,938,218	13,938,218	
131347	CM 6	Calpine Corp 1st Lein HY Nt.....			08/03/2021.....	Various.....		5,796,411	5,624,750	104,762
14040H	CH 6	Capital One Financial Corp Sr Nt Fix to.....			10/28/2021.....	Citigroup.....		8,000,000	8,000,000	
14309Y	BW 3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....			09/07/2021.....	Barclays Capital Inc.....		4,600,000	4,600,000	
14315G	AN 5	Carlyle Global Market Strat CLO Ser 2020.....			11/05/2021.....	JP Morgan Securities LLC.....		37,250,000	37,250,000	
14315G	AQ 8	Carlyle Global Market Strat CLO Ser 2020.....			11/05/2021.....	JP Morgan Securities LLC.....		14,250,000	14,250,000	
14315G	AS 4	Carlyle Global Market Strat CLO Ser 2020.....			11/05/2021.....	JP Morgan Securities LLC.....		3,000,000	3,000,000	
14316M	AA 9	Carlyle Global Mrkt Strategies CLO Ser 2.....			02/02/2021.....	BNP Paribas Securities Corp.....		9,850,000	9,850,000	
14316M	AC 5	Carlyle Global Mrkt Strategies CLO Ser 2.....			02/02/2021.....	BNP Paribas Securities Corp.....		5,750,000	5,750,000	
14316M	AE 1	Carlyle Global Mrkt Strategies CLO Ser 2.....			02/02/2021.....	BNP Paribas Securities Corp.....		850,000	850,000	
14317X	AQ 9	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1A.....			07/14/2021.....	Citigroup.....		4,900,000	4,900,000	
14317X	AU 0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2R.....			07/14/2021.....	Citigroup.....		6,750,000	6,750,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
14448C	AL	8	Carrier Global Corp Sr Nt.....		04/29/2021.....	Various.....		4,035,840	3,990,000	21,609
14448C	AQ	7	Carrier Global Corp Sr Nt.....		05/10/2021.....	Various.....		11,369,279	11,100,000	66,591
14448C	AS	3	Carrier Global Corp Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		101,308	100,000	70
14913R	2L	0	Caterpillar Finl Serv MTN.....		05/10/2021.....	JP Morgan Securities LLC.....		4,993,300	5,000,000	
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A CI AR.....		06/28/2021.....	BNP Paribas Securities Corp.....		43,500,000	43,500,000	
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A CI B1R.....		06/28/2021.....	BNP Paribas Securities Corp.....		5,900,000	5,900,000	
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	
15033T	AN	5	Cedar Funding Ltd CLO Ser 2020-12A CI A1.....		10/29/2021.....	JP Morgan Securities LLC.....		12,144,072	12,144,072	
15033T	AS	4	Cedar Funding Ltd CLO Ser 2020-12A CI BR.....		10/29/2021.....	JP Morgan Securities LLC.....		5,350,000	5,350,000	
15033T	AU	9	Cedar Funding Ltd CLO Ser 2020-12A CI CR.....		10/29/2021.....	JP Morgan Securities LLC.....		600,000	600,000	
15033X	AJ	5	Cedar Funding Ltd CLO Ser 2019-10A CI AR.....		09/29/2021.....	Citigroup.....		54,000,000	54,000,000	
15033X	AL	0	Cedar Funding Ltd CLO Ser 2019-10A CI BR.....		09/29/2021.....	Citigroup.....		14,000,000	14,000,000	
15202@	AB	8	Centerspace LP Sr Nt 2.500% 09/17/30.....		09/17/2021.....	Direct.....		20,000,000	20,000,000	
156700	BD	7	Lumen Technologies Inc Sr Nt.....		02/18/2021.....	Various.....		2,399,878	2,363,000	17,947
159864	AG	2	Charles River Laboratories Sr Nt.....		03/08/2021.....	JP Morgan Securities LLC.....		3,679,000	3,679,000	
159864	AJ	6	Charles River Laboratories Sr Nt.....		03/08/2021.....	JP Morgan Securities LLC.....		2,300,000	2,300,000	
161175	BL	7	Charter Comm Opt 1st Lien.....		04/08/2021.....	Goldman Sachs & Company.....		117,882	100,000	2,404
161175	BN	3	Charter Comm Opt 1st Lien.....		04/12/2021.....	Various.....		4,239,271	3,450,000	7,100
161175	BT	0	Charter Comm Opt Secured Nt.....		03/02/2021.....	Various.....		12,392,371	11,300,000	4,520
161175	BY	9	Charter Comm Opt 1st Lien.....		04/08/2021.....	Goldman Sachs & Company.....		277,887	300,000	353
161175	CA	0	Charter Comm Opt 1st Lien.....		02/18/2021.....	Morgan Stanley & Co LLC.....		19,290,543	19,300,000	
16412X	AK	1	Cheniere Corp Christi HD 1st Lien.....		08/18/2021.....	Various.....		20,404,050	20,400,000	
166756	AP	1	Chevron Corp Sr Nt 3.900% 11/15/24.....		01/06/2021.....	Tax Free Exchange.....		19,835,513	19,750,000	109,119
166756	AQ	9	Chevron Corp Sr Nt 8.000% 04/01/27.....		01/06/2021.....	Tax Free Exchange.....		11,407,495	10,000,000	211,111
166756	AR	7	Chevron Corp Sr Nt 3.850% 01/15/28.....		01/06/2021.....	Tax Free Exchange.....		23,143,373	23,600,000	431,585
166756	AS	5	Chevron Corp Sr Nt 3.250% 10/15/29.....		01/06/2021.....	Tax Free Exchange.....		1,293,413	1,300,000	9,506
166756	AU	0	Chevron Corp Sr Nt 5.250% 11/15/43.....		01/06/2021.....	Tax Free Exchange.....		36,118,643	36,000,000	267,750
166756	AV	8	Chevron Corp Sr Nt 5.050% 11/15/44.....		01/06/2021.....	Tax Free Exchange.....		9,810,042	9,500,000	67,965
171484	AE	8	Churchhill Downs Inc St Nt.....		05/17/2021.....	JP Morgan Securities LLC.....		9,722,328	9,417,000	82,641
171484	AG	3	Churchhill Downs Inc Sr Nt.....		02/25/2021.....	Barclays Capital Inc.....		244,238	234,000	5,363
172967	KR	1	Citigroup Inc Sub Nt 4.750% 05/18/46.....		01/22/2021.....	Various.....		35,027,835	26,944,225	234,207
174610	AW	5	Citizens Financial Group Sub Nt.....		06/30/2021.....	Tax Free Exchange.....		20,946,709	21,190,000	139,748
17858#	AA	1	PF Training Investors LLC Sec Nt.....		03/11/2021.....	Various.....		21,201,000	20,999,763	
20030N	BH	3	Comcast Corp Sr Nt 4.250% 01/15/33.....		04/08/2021.....	Goldman Sachs & Company.....		703,908	600,000	6,163
20030N	DM	0	Comcast Corp Sr Nt 1.950% 01/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		775,848	800,000	3,770
205887	CE	0	ConAgra Foods Inc Sr Nt.....		04/13/2021.....	Credit Suisse Securities LLC.....		22,909,675	17,500,000	429,750
207597	EN	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....		06/21/2021.....	Goldman Sachs & Company.....		7,978,400	8,000,000	
209111	GC	1	Consolidated Edison Co NY Inc Sr Nt.....		11/29/2021.....	Barclays Capital Inc.....		13,800,000	13,800,000	
21036P	BE	7	Constellation Brands Inc Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		211,420	200,000	1,243
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....		04/23/2021.....	Jefferies & Company Inc.....		2,443,806	2,316,094	12,457
212015	AT	8	Continental Resources Inc Sr Nt.....		11/30/2021.....	Various.....		21,830,448	18,600,000	397,301
22003B	AM	8	Corporate Office Prop LP Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		1,271,257	1,300,000	3,078
22550L	2G	5	Credit Suisse New York Sr Nt.....		08/02/2021.....	Credit Suisse Securities LLC.....		4,988,650	5,000,000	
22822V	AM	3	Crown Castle Intl Corp Sr Nt.....		12/15/2021.....	Credit Suisse Securities LLC.....		6,206,607	4,832,000	85,151
22822V	AR	2	Crown Castle Intl Corp Sr Nt.....		01/07/2021.....	Jefferies & Company Inc.....		661,356	600,000	550
22822V	AT	8	Crown Castle Intl Corp Sr Nt.....		01/12/2021.....	Various.....		3,065,586	3,030,000	39,498
22966R	AF	3	Cubesmart LP Sr Nt 3.000% 02/15/30.....		06/11/2021.....	Various.....		10,757,124	10,270,000	98,079

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
233853 AB 6	Daimler Trucks Finance NA Sr Nt.....			12/16/2021.....	RBC Capital Markets LLC.....		1,100,176	1,100,000	206
233853 AH 3	Daimler Trucks Finance NA Sr Nt.....			12/13/2021.....	Barclays Capital Inc.....		6,540,317	6,530,000	453
235851 AW 2	Danaher Corp Sr Nt 2.800% 12/10/51.....			12/16/2021.....	Credit Suisse Securities LLC.....		13,928,277	14,044,000	10,923
24582@ AA 2	Delaware Basin Residue, LLC Sr Nt.....			10/08/2021.....	Carlyle Group Capital Markets.....		45,445,856	45,445,856	
24703T AA 4	Dell Int LLC / EMC Corp 1st Lien.....			06/22/2021.....	Tax Free Exchange.....		5,038,007	4,800,000	5,087
24703T AD 8	Dell Int LLC / EMC Corp 1st Lien.....			06/22/2021.....	Tax Free Exchange.....		16,670,736	15,200,000	17,792
24703T AE 6	Dell Int LLC / EMC Corp Sr Nt.....			06/22/2021.....	Tax Free Exchange.....		27,490,597	25,450,000	280,586
24703T AG 1	Dell Int LLC / EMC Corp 1st Lien.....			06/22/2021.....	Tax Free Exchange.....		12,306,202	10,950,000	130,579
251526 CK 3	Deutsche Bank AG NY Branch Sr Nt Fix to.....			05/25/2021.....	Deutsche Bank Capital.....		13,410,000	13,410,000	
25161V AA 1	Deutsche Post AG Sr Nt Ser B.....			09/22/2021.....	Babcock & Brown Securities LLC.....		10,000,000	10,000,000	
25179M BF 9	Devon Energy Corp Sr Nt.....			12/29/2021.....	Tax Free Exchange.....		1,635,862	1,626,000	33,536
25278X AN 9	Diamondback Energy Inc Sr Nt.....			04/08/2021.....	Goldman Sachs & Company.....		209,530	200,000	2,547
25278X AR 0	Diamondback Energy Inc Sr Nt.....			04/08/2021.....	Various.....		20,855,581	20,900,000	2,274
254687 FQ 4	Disney Walt Co Sr Nt 3.800% 03/22/30.....			04/08/2021.....	Goldman Sachs & Company.....		449,388	400,000	844
254687 FX 9	Disney Walt Co Sr Nt 2.650% 01/13/31.....			04/08/2021.....	Goldman Sachs & Company.....		1,029,780	1,000,000	6,551
25470X AW 5	Dish DBS Corp Sr Nt 5.875% 11/15/24.....			04/22/2021.....	Various.....		6,536,629	6,241,000	80,575
25470X AY 1	Dish DBS Corp Sr Nt 7.750% 07/01/26.....			10/14/2021.....	Credit Suisse Securities LLC.....		872,360	772,000	17,783
256746 AJ 7	Dollar Tree Inc Sr Nt 2.650% 12/01/31.....			11/29/2021.....	Bank of America BISD Dealer.....		19,946,000	20,000,000	
256746 AK 4	Dollar Tree Inc Sr Nt 3.375% 12/01/51.....			11/29/2021.....	Various.....		11,210,066	11,200,000	242
25731V AA 2	Dominion Energy South 1st Lien.....			11/18/2021.....	Us Bancorp Investments Inc.....		9,993,800	10,000,000	
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
260543 CL 5	Dow Chemical Co Sr Nt 4.625% 10/01/44.....			10/28/2021.....	Various.....		28,751,267	23,225,000	170,407
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
260543 DD 2	Dow Chemical Co Sr Nt 3.600% 11/15/50.....			10/18/2021.....	Goldman Sachs & Company.....		10,806,000	10,000,000	155,000
26251C AQ 7	Dryden Senior Loan Fund CLO Ser 2018-61A.....			03/03/2021.....	Barclays Capital Inc.....		500,000	500,000	
26252V AU 5	Dryden Senior Loan Fund CLO Ser 2020-77A.....			05/14/2021.....	BNP Paribas Securities Corp.....		10,500,000	10,500,000	
26252V AW 1	Dryden Senior Loan Fund CLO Ser 2020-77A.....			05/14/2021.....	BNP Paribas Securities Corp.....		7,500,000	7,500,000	
26252W AU 3	Dryden Senior Loan Fund CLO Ser 2019-76A.....			10/15/2021.....	BNP Paribas Securities Corp.....		1,300,000	1,300,000	
26252W AW 9	Dryden Senior Loan Fund CLO Ser 2019-76A.....			10/15/2021.....	BNP Paribas Securities Corp.....		4,500,000	4,500,000	
26252W AY 5	Dryden Senior Loan Fund CLO Ser 2019-76A.....			10/15/2021.....	BNP Paribas Securities Corp.....		1,700,000	1,700,000	
26252W BC 2	Dryden Senior Loan Fund CLO Ser 2019-76A.....			10/15/2021.....	BNP Paribas Securities Corp.....		4,650,000	4,650,000	
26441C AP 0	Duke Energy Corp Sr Nt.....			12/16/2021.....	Jefferies & Company Inc.....		12,389,400	10,000,000	6,667
26441C BL 8	Duke Energy Corp Sr Nt.....			12/16/2021.....	Various.....		8,721,466	8,700,000	1,771
26441C BN 4	Duke Energy Corp Sr Nt.....			06/07/2021.....	Bank of America BISD Dealer.....		23,991,120	24,000,000	
26885B AH 3	EQT Midstream Partners Sr Nt.....			10/04/2021.....	Various.....		135,268	120,000	2,035
27616# AH 8	Easterly Government Properties Sr Nt Ser.....			10/14/2021.....	Wells Fargo Securities LLC.....		24,000,000	24,000,000	
278865 BK 5	Ecolab Inc Sr Nt 0.900% 12/15/23.....			12/13/2021.....	Bank of America BISD Dealer.....		5,003,400	5,000,000	
28501* BE 4	Electric Transmission TX LLC Sr Nt Ser A.....			06/15/2021.....	Mizuho Securities USA Inc.....		6,000,000	6,000,000	
294429 AS 4	Equifax Inc Sr Nt 3.100% 05/15/30.....			04/20/2021.....	Various.....		20,851,816	19,838,000	267,664
29444U BS 4	Equinix Inc Sr Nt 2.500% 05/15/31.....			07/07/2021.....	Citigroup.....		9,057,400	8,800,000	31,778
29444U BT 2	Equinix Inc Sr Nt 3.400% 02/15/52.....			06/30/2021.....	Suntrust Robinson Humprey Inc.....		7,494,787	7,244,000	30,787
30231G AW 2	Exxon Mobil Corp Sr Nt.....			02/05/2021.....	Morgan Stanley & Co LLC.....		2,957,425	2,500,000	45,140
30231G AZ 5	Exxon Mobil Corp Sr Nt.....			01/25/2021.....	Citigroup.....		10,050,144	9,600,000	132,879
30231G BG 6	Exxon Mobil Corp Sr Nt.....			01/22/2021.....	Goldman Sachs & Company.....		12,948,748	10,300,000	157,226
30231G BM 3	Exxon Mobil Corp Sr Nt.....			01/27/2021.....	Various.....		15,960,684	14,400,000	142,126
30231G BN 1	Exxon Mobil Corp Sr Nt.....			07/08/2021.....	Barclays Capital Inc.....		6,932,640	6,500,000	40,999

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A Cl A.....		04/06/2021.....	Amherst Pierpont.....		647,465	647,493	.....
31428X	BN	5	Fedex Corp Sr Nt 4.400% 01/15/47.....		04/08/2021.....	Goldman Sachs & Company.....		578,335	500,000	5,317
31428X	BS	4	Fedex Corp Sr Nt 4.950% 10/17/48.....		05/25/2021.....	Bank of America BISD Dealer.....		13,161,750	10,500,000	57,750
31428X	BZ	8	Fedex Corp Sr Nt 4.250% 05/15/30.....		06/17/2021.....	Various.....		11,503,488	9,898,000	56,717
31428X	CD	6	Fedex Corp Sr Nt 2.400% 05/15/31.....		04/20/2021.....	Wells Fargo Securities LLC.....		19,934,200	20,000,000	.....
33767J	AJ	1	Firstkey Homes RMBS Ser 2020-SFR2 Cl E.....		12/15/2021.....	Barclays Capital Inc.....		1,809,115	1,815,355	2,153
33834D	AA	2	Five Corners Funding Trust Sr Nt.....		07/12/2021.....	JP Morgan Securities LLC.....		2,020,802	1,900,000	8,875
34107@	AA	7	Florida Pipeline Holdings, LLC Sr Nt.....		07/15/2021.....	MUFG Securities Inc.....		15,000,000	15,000,000	.....
345397	B6	9	Ford Motor Cr Co Sr Nt.....		06/22/2021.....	Various.....		2,503,000	2,500,000	.....
361448	BH	5	GATX Corp Sr Nt 3.100% 06/01/51.....		08/02/2021.....	Various.....		14,988,865	15,200,000	50,943
36166N	AK	9	GE Capital Funding LLC Sr Nt.....		05/07/2021.....	Tax Free Exchange.....		59,231,216	50,903,000	1,106,575
36202*	AA	8	GE-Prolec Transformers Inc Sr Nt.....		10/01/2021.....	Direct.....		14,000,000	14,000,000	.....
36260*	AA	7	GSA FBI Lease Finance Trust Sr Nt.....		06/03/2021.....	CTL Securities LLC.....		15,000,000	15,000,000	.....
36262P	AD	3	GS Mortgage-Backed Securities RMBS Ser 2.....		10/20/2021.....	Goldman Sachs & Company.....		758,132	761,702	1,481
36263C	AD	1	GS Mortgage-Backed Securities RMBS Ser 2.....		09/22/2021.....	Goldman Sachs & Company.....		7,018,181	6,952,997	14,003
36263V	AB	3	GS Mortgage-Backed Securities RMBS Ser 2.....		12/03/2021.....	Goldman Sachs & Company.....		2,553,933	2,545,184	7,600
36962G	XZ	2	General Elec Cap Corp Sr Nt.....		06/09/2021.....	Goldman Sachs & Company.....		3,421,987	2,479,000	39,974
37045X	CY	0	General Motors Co Sr Nt.....		04/20/2021.....	Various.....		23,757,660	22,321,000	262,145
37045X	DE	3	General Motors Finl Co Sr Nt.....		04/21/2021.....	Various.....		37,051,117	38,607,000	260,710
37045X	DL	7	General Motors Finl Co Sr Nt.....		06/07/2021.....	Barclays Capital Inc.....		8,385,384	8,400,000	.....
37270*	AA	3	Georgetown Energy Partners, LL Sr Nt.....		07/01/2021.....	SG Americas Securities LLC.....		26,000,000	26,000,000	.....
37331N	AK	7	Georgia-Pacific LLC Sr Nt.....		07/01/2021.....	Morgan Stanley & Co LLC.....		11,456,256	11,200,000	47,227
37331N	AM	3	Georgia-Pacific LLC Sr Nt.....		04/29/2021.....	Various.....		9,975,195	10,000,000	28,472
373334	JS	1	Georgia Pwr Co Sr Nt 4.750% 09/01/40.....		12/14/2021.....	Goldman Sachs & Company.....		13,376,384	11,200,000	155,167
375558	BD	4	Gilead Sciences Inc Sr Nt.....		01/15/2021.....	Morgan Stanley & Co LLC.....		32,726,384	25,100,000	460,341
375558	BK	8	Gilead Sciences Inc Sr Nt.....		01/15/2021.....	HSBC Securities USA Inc.....		10,301,830	8,500,000	136,201
37940X	AC	6	Global Payments Inc Sr Nt.....		01/22/2021.....	Bank of America BISD Dealer.....		11,413,616	9,572,000	162,956
37940X	AD	4	Global Payments Inc Sr Nt.....		04/08/2021.....	Various.....		1,477,504	1,400,000	10,714
37941*	AA	2	Global Infrastructure Manageme Sr Nt Ser.....		12/01/2021.....	Citigroup.....		11,333,000	11,333,000	.....
37941*	AB	0	Global Infrastructure Manageme Sr Nt Ser.....		12/01/2021.....	Citigroup.....		8,667,000	8,667,000	.....
38136*	AA	5	GoldenTree Asset Management LP Sr Nt Ser.....		11/18/2021.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	.....
38136N	AQ	9	GoldenTree Ln Mgt CLO Ser 2020-8A Cl AR.....		08/04/2021.....	Morgan Stanley & Co LLC.....		18,100,000	18,100,000	.....
38136N	AS	5	GoldenTree Ln Mgt CLO Ser 2020-8A Cl BR.....		08/04/2021.....	Morgan Stanley & Co LLC.....		8,250,000	8,250,000	.....
38136N	AU	0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl CR.....		08/04/2021.....	Morgan Stanley & Co LLC.....		4,500,000	4,500,000	.....
38138J	AC	7	GoldenTree Ln Mgt CLO Ser 2021-9A Cl A.....		01/22/2021.....	Bank of America BISD Dealer.....		2,400,000	2,400,000	.....
38138J	AE	3	GoldenTree Ln Mgt CLO Ser 2021-9A Cl B.....		01/22/2021.....	Bank of America BISD Dealer.....		3,700,000	3,700,000	.....
38138J	AG	8	GoldenTree Ln Mgt CLO Ser 2021-9A Cl C.....		01/22/2021.....	Bank of America BISD Dealer.....		1,700,000	1,700,000	.....
38141G	XG	4	Goldman Sachs Group Inc Sr Nt.....		03/22/2021.....	Goldman Sachs & Company.....		46,514,142	45,900,000	155,805
38141G	YB	4	Goldman Sachs Group Inc Fixed to Float S.....		04/15/2021.....	Various.....		60,209,307	60,210,000	.....
38141G	YJ	7	Goldman Sachs Group Inc Sr Nt Fix to Flo.....		07/14/2021.....	Goldman Sachs & Company.....		10,000,000	10,000,000	.....
38141G	YK	4	Goldman Sachs Group Inc Sr Nt Fix to Flo.....		07/14/2021.....	Goldman Sachs & Company.....		5,000,000	5,000,000	.....
382550	BJ	9	Goodyear Tire & Rubber Co Sr Nt.....		03/31/2021.....	Citigroup.....		3,180,000	3,180,000	.....
38869A	AD	9	Graphic Packaging Intern Sr Nt.....		11/09/2021.....	Various.....		2,676,500	2,645,000	.....
404119	CB	3	HCA Inc Secured Nt 3.500% 07/15/51.....		11/01/2021.....	Various.....		9,019,578	8,900,000	105,778
40434L	AD	7	HP Inc Sr Nt 1.450% 06/17/26.....		06/07/2021.....	JP Morgan Securities LLC.....		7,984,640	8,000,000	.....
40434L	AG	0	HP Inc Sr Nt 2.650% 06/17/31.....		08/25/2021.....	Various.....		37,829,846	37,757,000	67,394

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
42250P	AB	9	Healthpeak Properties Sr Nt.....		07/15/2021.....	Robert W Baird & Co Inc.....		1,067,220	1,000,000	319
42824C	AX	7	Hewlett-Packard Co Sr Nt.....		07/13/2021.....	Citigroup.....		19,089,559	13,980,000	200,399
42824C	AY	5	Hewlett-Packard Co Sr Nt.....		06/23/2021.....	Various.....		13,474,349	10,110,000	124,830
437076	CF	7	Home Depot Inc Sr Nt 1.375% 03/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		374,232	400,000	1,451
44148J	AA	7	Hotwire Funding LLC Ser 2021-1 CI A2.....		11/09/2021.....	Morgan Stanley & Co LLC.....		1,300,000	1,300,000	
446150	AW	4	Huntington Bancshares Sub Nt.....		08/10/2021.....	Various.....		18,060,000	18,060,000	
446413	AT	3	Huntington Ingalls Industries Sr Nt.....		07/15/2021.....	Various.....		19,730,355	17,372,000	276,552
446413	AX	4	Huntington Ingalls Industries Sr Nt.....		08/09/2021.....	JP Morgan Securities LLC.....		800,000	800,000	
44891A	BL	0	Hyundai Capital America Sr Nt.....		06/15/2021.....	Various.....		80,323,533	63,325,000	1,314,001
44891A	BV	8	Hyundia Capital America Sr Nt.....		06/10/2021.....	Credit Agricole USA was Calyon.....		5,499,670	5,500,000	
44891A	BX	4	Hyundia Capital America Sr Nt.....		07/08/2021.....	Bank of America BISD Dealer.....		4,799,952	4,800,000	7,200
45174H	BG	1	IHeart Communications Inc Hgh Yld 1st Li.....		08/12/2021.....	Various.....		5,133,548	5,000,000	16,030
45687A	AN	2	Ingersoll-Rand Gl Hld Co Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		577,530	500,000	3,046
459200	KL	4	International Bus Machs Corp Sr Nt.....		01/06/2021.....	Various.....		21,052,565	20,353,000	87,842
460599	AE	3	International Game Tech 1st Lien Nt.....		04/22/2021.....	Goldman Sachs & Company.....		222,438	210,000	3,011
460599	AF	0	International Game Tech Sec Nt.....		03/16/2021.....	Various.....		5,035,838	5,000,000	
46188B	AA	0	Invitation Homes OP Sr Nt.....		10/20/2021.....	Various.....		16,457,137	17,058,000	37,949
46188B	AC	6	Invitation Homes OP Sr Nt.....		11/01/2021.....	Wells Fargo Securities LLC.....		20,460,845	20,500,000	
46592W	BP	0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15.....		11/30/2021.....	Various.....		3,034,079	3,033,967	5,457
46592X	BP	8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15.....		10/27/2021.....	JP Morgan Securities LLC.....		4,422,661	4,442,792	8,639
46647P	BL	9	JP Morgan Chase & Co Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		603,624	600,000	7,146
46653Q	AC	9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3.....		11/23/2021.....	JP Morgan Securities LLC.....		169,327	170,205	343
46654T	BQ	0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15.....		12/20/2021.....	JP Morgan Securities LLC.....		1,082,412	1,093,000	2,201
476556	DD	4	Jersey Central Pwr & Lt Co Sr Nt.....		06/08/2021.....	Morgan Stanley & Co LLC.....		1,256,548	1,260,000	
49456B	AG	6	Kinder Morgan Inc Sr Nt.....		02/03/2021.....	Barclays Capital Inc.....		3,926,667	3,190,000	30,057
49456B	AH	4	Kinder Morgan Inc Sr Nt.....		06/17/2021.....	Goldman Sachs & Company.....		6,411,000	5,000,000	15,417
49456B	AJ	0	Kinder Morgan Inc Sr Nt.....		06/15/2021.....	RBC Capital Markets LLC.....		6,000,800	5,000,000	85,569
49456B	AR	2	Kinder Morgan Inc Sr Nt.....		02/03/2021.....	Various.....		8,606,547	8,818,000	87,847
50077L	AZ	9	Kraft Heinz Foods Co Sr Nt.....		01/21/2021.....	Tax Free Exchange.....		5,770,100	5,700,000	84,906
50177@	AA	8	LBC Tank Terminals LLC Sr Nt Ser A.....		10/27/2021.....	Direct.....		3,740,000	3,740,000	
50177@	AB	6	LBC Tank Terminals LLC Sr Nt Ser B.....		10/27/2021.....	Direct.....		4,520,000	4,520,000	
50177@	AD	2	LBC Tank Terminals LLC Sr Nt Ser C.....		10/27/2021.....	Direct.....		4,640,000	4,640,000	
50203C	AG	8	LCM Ltd Partnership CLO Ser 34A CI C.....		08/19/2021.....	Natixis.....		4,450,000	4,450,000	
513075	BZ	3	Lamar Media Corp Sr Nt.....		09/08/2021.....	Tax Free Exchange.....		5,429,333	5,420,000	78,044
513272	AD	6	Lamb Weston HLD Sr Unsecured Nt.....		10/20/2021.....	Various.....		9,996,138	10,000,000	
524660	BA	4	Leggett & Platt Inc Sr Nt.....		11/16/2021.....	JP Morgan Securities LLC.....		9,970,500	10,000,000	
527298	BS	1	Level 3 Financing Inc Sr Nt.....		01/11/2021.....	Morgan Stanley & Co LLC.....		5,031,975	5,070,000	14,295
527298	BT	9	Level 3 Financing Inc Sr Nt.....		01/15/2021.....	Various.....		9,259,038	9,240,000	1,446
529043	AE	1	Lexington Realty Trust Sr Nt.....		10/26/2021.....	Various.....		47,365,786	47,231,000	227,835
53227J	AC	8	Life Storage LP Sr Nt 2.200% 10/15/30.....		07/14/2021.....	Various.....		8,478,064	8,553,000	53,089
53227J	AD	6	Life Storage LP Sr Nt 2.400% 10/15/31.....		09/28/2021.....	Various.....		5,001,581	5,043,000	
548661	DQ	7	Lowes Cos Inc Sr Nt 4.050% 05/03/47.....		10/25/2021.....	JP Morgan Securities LLC.....		8,033,410	7,000,000	137,025
55303X	AF	2	MGM Growth/MGM Finance Sr Nt.....		04/22/2021.....	Goldman Sachs & Company.....		1,047,500	1,000,000	12,625
55354G	AM	2	MSCI Inc Sr Nt 3.625% 11/01/31.....		04/30/2021.....	JP Morgan Securities LLC.....		1,720,000	1,720,000	
55820J	BC	3	Madison Park Funding Ltd CLO Ser 2016-21.....		10/26/2021.....	Citigroup.....		28,000,000	28,000,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55820J BG 4	Madison Park Funding Ltd CLO Ser 2016-21.....				10/26/2021.....	Citigroup.....		28,000,000	28,000,000	
55820J BJ 8	Madison Park Funding Ltd CLO Ser 2016-21.....				10/26/2021.....	Citigroup.....		1,750,000	1,750,000	
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	
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	
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	
55955L AJ 1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR.....				10/27/2021.....	Barclays Capital Inc.....		10,850,000	10,850,000	
55955L AL 6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR.....				10/27/2021.....	Barclays Capital Inc.....		3,350,000	3,350,000	
55955L AN 2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR.....				10/27/2021.....	Barclays Capital Inc.....		600,000	600,000	
56081# CU 2	Major League Baseball Tr Sr Nt Ser 59.....				12/10/2021.....	Bank of America BISD Dealer.....		1,000,000	1,000,000	
573284 AW 6	Martin Marietta Materials Inc Sr Nt.....				06/23/2021.....	Deutsche Bank Capital.....		24,394,622	24,410,000	
573284 AX 4	Martin Marietta Materials Inc Sr Nt.....				06/23/2021.....	JP Morgan Securities LLC.....		33,429,389	33,700,000	
58013M FH 2	McDonalds Corp Sr MTN 4.450% 09/01/48.....				01/21/2021.....	Citigroup.....		10,582,666	8,300,000	147,740
58843* AF 6	Merchants Automotive Group, In Sr Nt Se.....				04/22/2021.....	CIBC World Markets Corp.....		5,000,000	5,000,000	
58843* AG 4	Merchants Automotive Group, In Sr Nt Ser.....				06/09/2021.....	CIBC World Markets Corp.....		14,000,000	14,000,000	
58933Y BE 4	Merck & Co Inc Sr Nt 2.150% 12/10/31.....				12/07/2021.....	Bank of America BISD Dealer.....		15,712,246	15,744,680	
595112 BS 1	Micron Technology Inc Sr Unsecured Nt.....				10/18/2021.....	Wells Fargo Securities LLC.....		16,000,000	16,000,000	
595112 BU 6	Micron Technology Inc Sr Unsecured Nt.....				10/18/2021.....	Wells Fargo Securities LLC.....		10,000,000	10,000,000	
59523U AU 1	Mid-America Apartments Sr Nt.....				08/05/2021.....	JP Morgan Securities LLC.....		3,899,155	3,955,000	
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27.....				02/23/2021.....	UBS Financial Services Inc.....		1,089,375	1,050,000	8,677
617446 8Y 8	Morgan Stanley Dean Witter Sr Nt Fixed t.....				01/20/2021.....	Morgan Stanley & Co LLC.....		7,600,000	7,600,000	
61747Y EF 8	Morgan Stanley Fixed to Float Sub Nt.....				09/13/2021.....	Morgan Stanley & Co LLC.....		18,556,000	18,556,000	
61773* AA 5	Morongo Transmission LLC Sr Nt.....				07/12/2021.....	CIBC World Markets Corp.....		23,480,046	23,480,046	
62927@ AL 2	NHL US Funding LP Nt Ser 11.....				10/19/2021.....	Citigroup.....		2,981,685	2,981,685	
62928@ AE 7	NHL Canada Funding LP Nt Ser 11.....				10/19/2021.....	Citigroup.....		402,930	402,930	
62928C AA 0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31.....				05/27/2021.....	Various.....		43,706,272	43,415,000	5,504
629377 CR 1	NRG Energy Inc Sr Nt 3.625% 02/15/31.....				02/18/2021.....	Various.....		2,991,383	2,931,000	17,859
62979* AJ 6	NSA OP, LTD Sr Nt Ser l.....				12/14/2021.....	Wells Fargo Securities LLC.....		27,000,000	27,000,000	
637417 AQ 9	National Retail Properties Inc Sr Nt.....				03/01/2021.....	Bank of America BISD Dealer.....		10,009,464	10,200,000	
64133R AJ 5	Neuberger Berman CLO Ltd CLO Ser 2020-38.....				09/27/2021.....	Barclays Capital Inc.....		11,050,000	11,050,000	
64133R AL 0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....				09/27/2021.....	Barclays Capital Inc.....		7,700,000	7,700,000	
64133R AN 6	Neuberger Berman CLO Ltd CLO Ser 2020-38.....				09/27/2021.....	Barclays Capital Inc.....		4,650,000	4,650,000	
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-.....				01/29/2021.....	Barclays Capital Inc.....		1,405,063	1,327,978	101
651639 AY 2	Newmont Mining Corp Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		1,380,316	1,400,000	963
65339K BZ 2	Nextera Energy Capital Sr Nt.....				12/08/2021.....	Credit Suisse Securities LLC.....		13,096,332	13,100,000	
65339K CA 6	Nextera Energy Capital Sr Nt.....				12/09/2021.....	Various.....		14,986,775	15,000,000	
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt.....				10/20/2021.....	Various.....		5,022,312	4,820,000	54,817
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt.....				04/14/2021.....	Various.....		1,506,245	1,500,000	3,083
654740 BT 5	Nissan Motor Acceptance Corp Sr Nt.....				04/21/2021.....	Various.....		15,337,387	15,300,000	36,117
66988A AH 7	Novant Health Inc Sr Nt.....				04/08/2021.....	JP Morgan Securities LLC.....		6,000,000	6,000,000	
67755# AG 7	Ohio St Energy Partners LLC Sr Sec Nt Se.....				12/10/2021.....	MUFG Securities Inc.....		11,000,000	11,000,000	
682680 AY 9	ONEOK Inc Sr Nt 3.400% 09/01/29.....				02/03/2021.....	Various.....		4,134,767	3,900,000	56,723
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30.....				02/05/2021.....	Various.....		2,918,608	2,800,000	34,720
682680 BE 2	ONEOK Inc Sr Nt 6.350% 01/15/31.....				04/08/2021.....	Various.....		9,855,688	7,700,000	48,525
688225 AH 4	Oshkosh Truck Corp Sr Nt.....				09/27/2021.....	Stifel Nicolaus & Co Inc.....		4,135,611	3,914,000	9,437
69007T AC 8	Outfront Media Cap LLC / C Sr Nt.....				01/15/2021.....	JP Morgan Securities LLC.....		2,198,375	2,150,000	34,527
69346V AA 7	Performace Food Group Sr Nt.....				10/13/2021.....	Various.....		492,030	470,000	8,953
69357Q AD 8	Preston Ridge Partners Mtg RMBS Ser 21-R.....				10/07/2021.....	Nomura Securities Intl LLC.....		599,998	600,000	

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
695114	CX	4	Pacificorp 1st Lien 3.300% 03/15/51.....		11/02/2021.....	Citigroup.....		13,229,629	12,450,000	55,060
695114	CY	2	Pacificorp 1st Lien 2.900% 06/15/52.....		11/01/2021.....	Citigroup.....		6,235,425	6,300,000	57,855
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....		05/17/2021.....	Direct.....		1,959,664	1,959,664	
000000	00	0	Parliament Funding III LLC Nt.....		12/16/2021.....	Direct.....		590,769	590,769	
707569	AS	8	Penn National Gaming Inc Sr Nt.....		04/22/2021.....	Various.....		5,657,570	5,369,000	20,080
71376L	AE	0	Performance Food Group Sr Nt.....		07/12/2021.....	BMO Capital Markets Corp.....		550,000	550,000	
714046	AN	9	Perkinelmer Inc Sr Nt 2.250% 09/15/31.....		09/08/2021.....	Goldman Sachs & Company.....		8,987,685	9,015,000	
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
718546	AK	0	Phillips 66 Sr Nt 4.650% 11/15/34.....		09/30/2021.....	NLAIC S/A Pension Risk Tfer.....		2,865,402	2,400,000	44,020
718546	AW	4	Phillips 66 Sr Nt 2.150% 12/15/30.....		09/24/2021.....	Various.....		20,646,496	21,045,000	129,456
718546	BA	1	Phillips 66 Sr Nt 3.530% 03/15/52.....		11/10/2021.....	Toronto Dominion.....		29,778,900	30,000,000	
720198	AF	7	Piedmont Operating Partnership Sr Nt.....		09/15/2021.....	Various.....		10,380,311	10,394,000	
737446	AP	9	Post Holdings Inc Sr Nt.....		12/13/2021.....	Various.....		2,194,590	2,113,000	2,260
737446	AR	5	Post Holdings Inc Sr Nt.....		07/14/2021.....	Various.....		4,579,406	4,563,000	29,531
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....		06/17/2021.....	BNP Paribas Securities Corp.....		6,085,024	5,860,000	77,938
748508	B5	6	Quincy MA GO Txbi 2.990% 12/15/39.....		12/15/2021.....	Samuel A Ramirez & Co Inc.....		5,000,000	5,000,000	
75003*	AC	3	RSM US LLP Sr Nt Ser C.....		06/01/2021.....	Us Bancorp Investments Inc.....		3,000,000	3,000,000	
75003@	AA	5	Renewable Energy Alternatives Sr Nt.....		11/23/2021.....	Jefferies & Company Inc.....		25,663,989	25,663,989	
75620T	AW	8	Recette CLO LLC CLO Ser 2015-1A CI ARR.....		02/16/2021.....	Bank of America BISD Dealer.....		4,450,000	4,450,000	
75620T	AX	6	Recette CLO LLC CLO Ser 2015-1A CI BRR.....		02/16/2021.....	Bank of America BISD Dealer.....		300,000	300,000	
75620T	AY	4	Recette CLO LLC CLO Ser 2015-1A CI CRR.....		02/16/2021.....	Bank of America BISD Dealer.....		1,200,000	1,200,000	
758465	BA	5	Reese Park CLO Ltd CLO Ser 2020-1A CI AR.....		11/08/2021.....	Goldman Sachs & Company.....		38,500,000	38,500,000	
758465	BC	1	Reese Park CLO Ltd CLO Ser 2020-1A CI BR.....		11/08/2021.....	Goldman Sachs & Company.....		13,200,000	13,200,000	
758465	BE	7	Reese Park CLO Ltd CLO Ser 2020-1A CI CR.....		11/08/2021.....	Goldman Sachs & Company.....		1,250,000	1,250,000	
75884R	AY	9	Regency Centers LP Sr Nt.....		01/25/2021.....	Wells Fargo Securities LLC.....		2,769,131	2,300,000	39,215
76131V	AB	9	Retail PPTYS Of America Sr Nt.....		11/09/2021.....	JP Morgan Securities LLC.....		410,785	370,000	2,783
76761R	AY	5	Riserva CLO Ltd CLO Ser 2016-3A CI ARR.....		03/01/2021.....	Goldman Sachs & Company.....		2,149,245	2,149,245	
76761R	BC	2	Riserva CLO Ltd CLO Ser 2016-3A CI CRR.....		03/01/2021.....	Goldman Sachs & Company.....		2,149,247	2,149,247	
78081B	AG	8	Royalty Pharma PLC Sr Nt.....		08/05/2021.....	Tax Free Exchange.....		2,763,300	2,768,000	8,823
785592	AX	4	Sabine Pass Liquefaction 1st Lien Nt.....		04/13/2021.....	Various.....		24,126,270	21,314,000	398,775
808513	BT	1	Schwab /Charles/ Corp Sr Nt.....		10/25/2021.....	Various.....		18,865,150	19,000,000	16,521
816851	BJ	7	Sempra Energy Sr Nt 4.000% 02/01/48.....		12/16/2021.....	Morgan Stanley & Co LLC.....		1,775,968	1,570,000	24,248
817565	CG	7	Service Corp Intl Sr Nt.....		05/10/2021.....	JP Morgan Securities LLC.....		1,300,000	1,300,000	
82967N	BC	1	Sirius XM Radio Inc Sr Nt.....		02/18/2021.....	Barclays Capital Inc.....		665,910	604,000	4,706
82967N	BL	1	Sirius XM Radio Inc Sr Nt.....		08/03/2021.....	Various.....		6,605,125	6,601,000	
846031	AN	2	Southwick Park CLO Ltd CLO Ser 2019-4A C.....		11/16/2021.....	Bank of America BISD Dealer.....		23,500,000	23,500,000	
846031	AQ	5	Southwick Park CLO Ltd CLO Ser 2019-4A C.....		11/16/2021.....	Bank of America BISD Dealer.....		8,500,000	8,500,000	
84861T	AG	3	Spirit Realty LP Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		612,096	600,000	3,040
84861T	AJ	7	Spirit Realty LP Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		578,736	600,000	1,755
85205T	AK	6	Spirit Aerosystems Inc Sr Nt.....		09/17/2021.....	Barclays Capital Inc.....		932,950	940,000	11,531
85238@	AA	1	StadCo LA, LLC Sr Sec Nt.....		08/05/2021.....	JP Morgan Securities LLC.....		15,000,000	15,000,000	
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	
863667	AJ	0	Stryker Corp Sr Nt 4.625% 03/15/46.....		02/01/2021.....	Various.....		8,035,387	6,090,000	107,662
866677	AE	7	Sun Communities Sr Nt 2.700% 07/15/31.....		09/28/2021.....	Citigroup.....		6,020,520	6,000,000	43,650
866677	AF	4	Sun Communities Sr Nt 2.300% 11/01/28.....		09/28/2021.....	Various.....		9,992,715	10,000,000	
86765B	AH	2	Energy Transfer Partners Co Gtd Nt.....		12/16/2021.....	Toronto Dominion.....		7,476,542	5,871,000	139,640

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

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
86765L	AN	7	Sunoco Finance Corp Sr Nt.....		10/25/2021.....	Bank of America BISD Dealer.....		913,388	865,000	5,859
86765L	AT	4	Sunoco Finance Corp Sr Nt.....		10/26/2021.....	Bank of America BISD Dealer.....		1,093,813	1,075,000	21,903
86765L	AU	1	Sunoco Finance Corp Sr Nt.....		10/05/2021.....	Citigroup.....		1,800,000	1,800,000	
87264A	AZ	8	T-Mobile USA Inc 1st Lien.....		05/27/2021.....	Tax Free Exchange.....		21,881,072	18,875,000	99,094
87264A	BN	4	T-Mobile USA Inc 1st Lien.....		05/27/2021.....	Tax Free Exchange.....		32,674,672	32,250,000	301,538
87264A	BT	1	T-Mobile USA Inc Sr Nt.....		03/04/2021.....	Various.....		1,982,325	2,010,000	6,675
87264A	BX	2	T-Mobile USA Inc 1st Lien.....		09/24/2021.....	Various.....		3,806,276	3,854,000	32,036
87264A	CA	1	T-Mobile USA Inc 1st Lien.....		05/27/2021.....	Tax Free Exchange.....		6,146,288	6,000,000	34,850
87264A	CB	9	T-Mobile USA Inc 1st Lien.....		05/27/2021.....	Tax Free Exchange.....		12,973,374	12,500,000	90,313
87264A	CP	8	T-Mobile USA Inc Secured Nt.....		12/01/2021.....	Barclays Capital Inc.....		996,900	1,000,000	
87612B	BT	8	Targa Resources Partners Sr Nt.....		04/22/2021.....	Various.....		3,788,776	3,798,000	4,088
88033G	DG	2	Tenet Healthcare Corp 1st Lien.....		09/27/2021.....	Bank of America BISD Dealer.....		969,525	930,000	12,309
880349	AT	2	Tenneco Automotive Inc 1st Lien.....		03/04/2021.....	Various.....		3,485,581	3,489,000	
88430T	AA	9	Putnam Advisory CLO Ser 2021-1A CI A.....		10/13/2021.....	Morgan Stanley & Co LLC.....		10,750,000	10,750,000	
88430T	AC	5	Putnam Advisory CLO Ser 2021-1A CI B1.....		10/13/2021.....	Morgan Stanley & Co LLC.....		4,750,000	4,750,000	
88430T	AE	1	Putnam Advisory CLO Ser 2021-1A CI C.....		10/13/2021.....	Morgan Stanley & Co LLC.....		3,000,000	3,000,000	
891906	AF	6	Global Payments Inc Sr Nt.....		06/30/2021.....	Suntrust Robinson Humprey Inc.....		1,526,012	1,320,000	5,058
89236T	JK	2	Toyota Motor Credit Corp Sr Nt MTN.....		06/15/2021.....	Citigroup.....		4,498,020	4,500,000	
893647	BL	0	Transdigm Group Inc Sr Sub Nt.....		10/14/2021.....	Various.....		3,999,527	3,870,000	83,892
89469A	AD	6	TreeHouse Foods Inc Sr Nt.....		10/06/2021.....	Various.....		2,300,625	2,350,000	9,539
89788K	AA	4	Truist Bank Sub Nt 2.250% 03/11/30.....		06/29/2021.....	Bank of America BISD Dealer.....		6,488,832	6,400,000	44,000
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.....		03/23/2021.....	Barclays Capital Inc.....		1,045,819	984,300	3,732
90931G	AA	7	United Airlines Inc 2020-1 A PPT.....		11/04/2021.....	Various.....		16,642,185	14,904,450	51,525
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.....		03/23/2021.....	Barclays Capital Inc.....		3,893,533	3,988,254	55,836
90932V	AA	3	United Air PTC Ser 2020-1 CI B PTT.....		10/27/2021.....	Barclays Capital Inc.....		3,318,910	3,143,000	5,799
91324P	CX	8	UnitedHealth Group Inc Sr Nt.....		01/11/2021.....	Wells Fargo Securities LLC.....		8,308,375	6,557,000	136,167
91324P	CZ	3	UnitedHealth Group Inc Sr Nt.....		01/15/2021.....	Various.....		7,178,316	5,552,000	62,267
91324P	DF	6	UnitedHealth Group Inc Sr Nt.....		10/22/2021.....	Barclays Capital Inc.....		4,185,458	3,520,000	25,908
91324P	DL	3	UnitedHealth Group Inc Sr Nt.....		10/22/2021.....	Barclays Capital Inc.....		6,426,676	5,230,000	80,883
91324P	DQ	2	UnitedHealth Group Inc Sr Nt.....		01/15/2021.....	Wells Fargo Securities LLC.....		6,437,088	4,800,000	20,767
91324P	DX	7	UnitedHealth Group Inc Sr Nt.....		04/27/2021.....	Various.....		5,550,690	5,600,000	50,456
91324P	ED	0	UnitedHealth Group Inc Sr Nt.....		10/22/2021.....	Barclays Capital Inc.....		16,233,820	16,000,000	118,833
91860@	AA	4	VA Sheffield 2021 Lease Financ Sr Nt.....		07/29/2021.....	CTL Securities LLC.....		7,463,928	7,463,928	
91863@	AB	9	Vista Equity Partners LP Sr Nt Ser B.....		11/02/2021.....	Goldman Sachs & Company.....		35,000,000	35,000,000	
91913Y	AT	7	Valero Energy Corp Sr Nt.....		09/16/2021.....	Goldman Sachs & Company.....		12,231,000	10,000,000	6,806
91913Y	AW	0	Valero Energy Corp Sr Nt.....		09/17/2021.....	Various.....		10,838,135	9,750,000	180,903
91913Y	BD	1	Valero Energy Corp Sr Nt.....		11/18/2021.....	JP Morgan Securities LLC.....		14,951,100	15,000,000	
91914J	AB	8	Valero Energy Corp Sr Nt.....		09/16/2021.....	Suntrust Robinson Humprey Inc.....		3,167,658	2,790,000	1,069
92277G	AB	3	Ventas Realty LP Sr Nt.....		03/30/2021.....	JP Morgan Securities LLC.....		14,095,766	11,310,000	1,791
92277G	AQ	0	Ventas Realty LP Sr Nt.....		05/05/2021.....	JP Morgan Securities LLC.....		4,128,285	3,500,000	10,427
92277G	AU	1	Ventas Realty LP Sr Nt.....		07/01/2021.....	Various.....		4,342,520	4,100,000	30,825
92277G	AV	9	Ventas Realty LP Sr Nt.....		02/17/2021.....	Various.....		5,541,720	4,600,000	48,978
92277G	AW	7	Ventas Realty LP Sr Nt.....		09/27/2021.....	Various.....		21,463,919	21,604,000	57,982
92338B	AN	5	Verde CLO Ltd CLO Ser 2019-1A CI AR.....		04/13/2021.....	Goldman Sachs & Company.....		10,701,449	10,701,449	
92338B	AQ	8	Verde CLO Ltd CLO Ser 2019-1A CI BR.....		04/13/2021.....	Goldman Sachs & Company.....		3,500,000	3,500,000	
92552V	AK	6	Viasat Inc Sr Nt 5.625% 09/15/25.....		04/22/2021.....	Various.....		3,190,350	3,120,000	16,423

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92552V	AL	4	Viasat Inc 1st Lien 5.625% 04/15/27.....		07/22/2021.....	Various.....		1,526,529	1,459,000	10,302
92552V	AN	0	Viasat Inc Sr Nt 6.500% 07/15/28.....		10/07/2021.....	Various.....		995,063	945,000	19,688
92556H	AC	1	Viacomcbs Inc Sr Nt 4.950% 05/19/50.....		10/07/2021.....	Bank of America BISD Dealer.....		12,382,000	10,000,000	196,625
92556V	AE	6	Viatris Inc Sr Nt 3.850% 06/22/40.....		11/03/2021.....	Tax Free Exchange.....		19,960,347	20,000,000	282,333
92556V	AF	3	Viatris Inc Sr Nt 4.000% 06/22/50.....		11/03/2021.....	Tax Free Exchange.....		18,275,998	16,750,000	245,667
92564R	AB	1	VICI Properties / Note Sr Nt.....		04/22/2021.....	Various.....		124,550	120,000	2,205
92840V	AB	8	Vistra Operations Co LLC Sr Nt.....		05/25/2021.....	Various.....		3,170,288	3,038,000	38,791
92840V	AD	4	Vistra Operations Co LLC 1st Lien.....		04/29/2021.....	MarketAxess.....		1,380,447	1,330,000	14,165
92840V	AE	2	Vistra Operations Co LLC 1st Lien.....		05/10/2021.....	Various.....		18,956,434	17,832,000	244,350
92840V	AG	7	Vistra Operations Co LLC 1st Lein.....		05/28/2021.....	Various.....		934,469	900,000	9,145
92840V	AH	5	Vistra Operations Co LLC Sr Nt.....		05/12/2021.....	JP Morgan Securities LLC.....		5,118,725	5,111,000	78
928563	AE	5	VMWARE Inc Sr Nt 4.650% 05/15/27.....		07/13/2021.....	Various.....		2,686,836	2,323,000	17,569
928563	AK	1	VMWARE Inc Sr Nt 1.800% 08/15/28.....		07/20/2021.....	JP Morgan Securities LLC.....		641,652	645,000	
92936U	AG	4	WP Carey Inc Sr Nt 2.400% 02/01/31.....		06/23/2021.....	Various.....		17,506,840	17,870,000	120,152
92936U	AH	2	WP Carey Inc Sr Nt 2.250% 04/01/33.....		06/17/2021.....	Various.....		9,647,219	9,865,570	19,688
92936U	AJ	8	WP Carey Inc Sr Nt 2.450% 02/01/32.....		10/06/2021.....	Various.....		8,153,033	8,230,000	
94973V	BB	2	Anthem Inc Sr Nt 4.650% 01/15/43.....		01/14/2021.....	Various.....		7,562,807	5,900,000	1,292
94973V	BF	3	Anthem Inc Sr Nt 5.100% 01/15/44.....		01/13/2021.....	Citigroup.....		6,097,923	4,487,000	
94973V	BK	2	Anthem Inc Sr Nt 4.650% 08/15/44.....		01/13/2021.....	Wells Fargo Securities LLC.....		5,437,950	4,200,000	81,375
95040Q	AL	8	Welltower Inc Sr Nt 2.750% 01/15/31.....		02/08/2021.....	Various.....		17,706,244	16,800,000	25,555
95040Q	AM	6	Welltower Inc Sr Nt 2.800% 06/01/31.....		09/29/2021.....	Various.....		27,731,791	27,583,000	65,039
95040Q	AN	4	Welltower Inc Sr Nt 2.050% 01/15/29.....		06/23/2021.....	Wells Fargo Securities LLC.....		5,982,900	6,000,000	
95040Q	AP	9	Welltower Inc Sr Nt 2.750% 01/15/32.....		11/16/2021.....	Wells Fargo Securities LLC.....		14,987,550	15,000,000	
958254	AH	7	Western Gas Partners LP Sr Nt.....		07/19/2021.....	JP Morgan Securities LLC.....		536,250	500,000	8,750
958254	AK	0	Western Gas Partners LP Sr Nt.....		07/21/2021.....	Various.....		2,159,331	1,991,000	41,179
96329Y	AC	1	Whetstone Park CLO CLO Ser 2021-1A Cl B1.....		10/22/2021.....	BNP Paribas Securities Corp.....		2,800,000	2,800,000	
96329Y	AG	2	Whetstone Park CLO CLO Ser 2021-1A CL C.....		10/22/2021.....	BNP Paribas Securities Corp.....		1,200,000	1,200,000	
963320	AY	2	Whirlpool Corp Sr Nt 2.400% 05/15/31.....		04/26/2021.....	Wells Fargo Securities LLC.....		10,680,954	10,700,000	
96950F	AN	4	Williams Partners LP Sr Nt.....		06/17/2021.....	Goldman Sachs & Company.....		7,246,502	5,780,000	92,769
976843	BN	1	Wisconsin Public Service Corp Sr Nt.....		11/23/2021.....	Various.....		3,156,204	3,200,000	2,027
98956P	AT	9	Zimmer Hldgs Inc Sr Nt.....		04/19/2021.....	JP Morgan Securities LLC.....		3,564,847	3,290,000	10,057
98956P	AV	4	Zimmer Hldgs Inc Sr Nt.....		11/15/2021.....	Barclays Capital Inc.....		1,999,480	2,000,000	
000000	00	0	Yukon IV Nt 6.000% 12/31/29.....		12/31/2021.....	Direct.....		4,947,826	4,263,162	
PPEV14	LR	4	Mas RNG Holdings LLC Ser A (Project Peac.....		12/22/2021.....	Direct.....		4,194,395	4,194,395	
008911	BK	4	Air Canada 1st Lien 3.875% 08/15/26.....	A.....	07/28/2021.....	Various.....		9,226,709	9,170,000	
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	A.....	10/22/2021.....	JP Morgan Securities LLC.....		1,384,626	1,421,952	14,162
00909U	AA	3	Air Canada LBASS EETC Ser 2020-2B.....	A.....	08/12/2021.....	Morgan Stanley & Co LLC.....		1,319,462	1,184,702	39,984
11271L	AF	9	Brookfield Fin Inc Sr Nt.....	A.....	10/19/2021.....	JP Morgan Securities LLC.....		5,154,211	4,979,000	10,165
136385	AC	5	Canadian Natural Resources Sr Nt.....	A.....	05/05/2021.....	Barclays Capital Inc.....		6,188,242	4,600,000	103,040
588056	BB	6	Mercer Intl Inc Sr Nt 5.125% 02/01/29.....		10/05/2021.....	Various.....		1,245,371	1,220,000	10,463
683715	AD	8	Open Text Corp Sr Nt 3.875% 12/01/29.....	A.....	11/10/2021.....	Barclays Capital Inc.....		8,320,000	8,320,000	
BJ4490	82	4	Meglobal Canada ULC Sr Nt.....	A.....	11/22/2021.....	Direct.....		22,753,200	18,400,000	377,110
000000	00	0	Yili Holding Investment Sr Nt.....	D.....	10/19/2021.....	Direct.....		1,973,800	2,000,000	13,722
000000	00	0	Oman Govt International Bd Sr Nt.....	D.....	12/10/2021.....	Various.....		3,005,520	2,920,000	61,180
000000	00	0	Lukoil Securities BV Sr Nt.....	D.....	10/11/2021.....	Direct.....		4,942,336	4,445,000	88,336
000000	00	0	QNB Finance Ltd Sr MTN.....	D.....	10/11/2021.....	Direct.....		1,985,500	1,900,000	8,853

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	Alrosa Finance SA Sr Nt.....	D.....	10/11/2021.....	Direct.....	.....	1,975,838	1,930,000	17,949
000000 00 0	State of Qatar Sr Nt 4.000% 03/14/29.....	D.....	11/16/2021.....	Various.....	.....	6,660,917	5,901,000	35,022
000000 00 0	Vanke Real Estate HK Sr Nt.....	D.....	09/21/2021.....	Direct.....	.....	1,974,765	1,950,000	24,835
000000 00 0	Xiaomi Best Time Intl Sr Nt.....	D.....	07/20/2021.....	Direct.....	.....	4,955,580	4,725,000	36,766
000000 00 0	Grupo Energia Bogota Sr Nt.....	D.....	10/12/2021.....	Direct.....	.....	4,909,980	4,380,000	88,376
000000 00 0	Saudi Electric Glb Sukuk Sr Nt.....	D.....	10/29/2021.....	Direct.....	.....	3,939,000	3,900,000	11,763
000000 00 0	Country Garden Holdings 1st Lien.....	D.....	07/15/2021.....	Direct.....	.....	4,987,500	5,000,000	46,823
000000 00 0	Lenova Group LTD Sr Nt.....	D.....	10/21/2021.....	Direct.....	.....	617,550	600,000	9,921
000000 00 0	Romania Sr Nt 3.000% 02/14/31.....	D.....	11/10/2021.....	Bank of America BISD Dealer.....	.....	5,375,671	5,242,000	39,752
000000 00 0	OOREDOO Intl Finance Sr Nt.....	D.....	10/29/2021.....	Direct.....	.....	6,274,000	6,200,000	10,033
000000 00 0	SA Global Sukuk LTD Sr Nt.....	D.....	09/14/2021.....	Direct.....	.....	4,968,825	4,850,000	32,302
000000 00 0	Abu Dhabi Govt International Sr Nt.....	D.....	10/13/2021.....	JP Morgan Securities LLC.....	.....	1,452,000	1,500,000	2,344
000000 00 0	IndoFood CBP Sukses Makmur Sr Nt.....	D.....	10/20/2021.....	Direct.....	.....	2,400,000	2,400,000	.....
000000 00 0	Ruwais Power Co PJSC Sec Nt.....	D.....	10/29/2021.....	Direct.....	.....	9,373,045	6,980,000	126,721
000000 00 0	Saudi Arabian Oil Co Sr Nt.....	D.....	12/13/2021.....	Direct.....	.....	3,377,152	3,000,000	53,119
000000 00 0	ACWA Power Mgmt Invst Sec Nt.....	D.....	10/11/2021.....	Direct.....	.....	7,021,222	5,838,885	66,340
000000 00 0	Votorantim Cimentios Intl Sr Nt.....	D.....	07/14/2021.....	Direct.....	.....	10,046,238	7,325,000	148,993
000000 00 0	Pttep Canada International Fin Sr Nt.....	.....	11/23/2021.....	Direct.....	.....	2,716,883	1,925,000	53,424
000000 00 0	ORBIA Advance Corp SAB Sr Nt.....	D.....	09/20/2021.....	Direct.....	.....	6,750,000	5,000,000	2,812
000000 00 0	China Overseas Fin Sr Nt.....	D.....	09/17/2021.....	Direct.....	.....	2,571,930	1,800,000	45,262
000000 00 0	Reliance Industries Ltd Sr Nt.....	D.....	11/16/2021.....	Direct.....	.....	5,840,212	4,550,000	93,749
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
000000 00 0	Russian Federation Sr Nt.....	D.....	09/22/2021.....	Goldman Sachs & Company.....	.....	3,686,200	2,800,000	37,158
000000 00 0	Saudi Arabian Oil Company Sr Nt.....	D.....	11/04/2021.....	Direct.....	.....	5,029,688	4,350,000	11,630
000000 00 0	Kindgom of Saudi Arabia Sr Nt.....	D.....	09/02/2021.....	Goldman Sachs & Company.....	.....	3,178,125	2,500,000	48,611
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
000000 00 0	Xiaomi Best Time Intl Sr Nt.....	D.....	09/14/2021.....	Direct.....	.....	2,968,504	2,800,000	19,771
000000 00 0	IndoFood CBP Sukses Makmur Sr Nt.....	D.....	10/20/2021.....	Direct.....	.....	6,800,000	6,800,000	.....
00084D AW 0	ABN AMRO Bank NV Sr Nt Fix to Float.....	D.....	12/06/2021.....	Various.....	.....	12,506,400	12,500,000	.....
00973R AJ 2	Aker BP ASA Sr Nt 4.000% 01/15/31.....	D.....	06/17/2021.....	Morgan Stanley & Co LLC.....	.....	6,569,211	6,021,000	83,115
01609W AR 3	Alibaba Group Holding Sr Nt.....	D.....	11/23/2021.....	Direct.....	.....	967,802	850,000	18,913
01609W AT 9	Alibaba Group Holding Sr Nt.....	D.....	09/14/2021.....	Direct.....	.....	1,984,852	1,825,000	17,236
01609W AV 4	Alibaba Group Holding Sr Nt.....	D.....	09/29/2021.....	Direct.....	.....	2,934,557	2,650,000	36,482
02364W AW 5	America Movil SAB de CV Sr Nt.....	D.....	09/23/2021.....	Direct.....	.....	13,601,341	9,405,000	276,434
05578Q AF 0	BPCE SA Sub Nt Fixed to Float.....	D.....	12/13/2021.....	UBS Financial Services Inc.....	.....	4,657,638	4,600,000	22,297
05583J AJ 1	BPCE SA Sub Nt Fixed to Float.....	D.....	01/12/2021.....	Various.....	.....	6,700,000	6,700,000	.....
056752 AU 2	Baidu Inc Sr Nt 2.375% 08/23/31.....	D.....	08/18/2021.....	Direct.....	.....	9,952,300	10,000,000	.....
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	01/05/2021.....	Jefferies & Company Inc.....	.....	2,306,169	1,700,000	13,014
06738E BV 6	Barclays Plc Sr Nt Fix to Float.....	D.....	12/13/2021.....	Barclays Capital Inc.....	.....	47,668,088	47,278,000	37,609
07586P AA 9	BECLE SA DE CV Sr Nt 2.500% 10/14/31.....	D.....	09/30/2021.....	Direct.....	.....	4,948,800	5,000,000	.....
09659T 2C 4	BNP Paribas Sr Nt 2.824% 01/26/41.....	D.....	01/19/2021.....	BNP Paribas Securities Corp.....	.....	25,100,000	25,100,000	.....
09659W 2P 8	BNP Paribas Sr Nt Fix to Float.....	D.....	04/12/2021.....	Various.....	.....	22,808,736	22,800,000	.....
11042C AA 8	British Airways PTC Ser 2021-1 A PPT.....	C.....	07/20/2021.....	Citigroup.....	.....	13,998,656	13,998,656	.....
11272B AA 1	Brookfield Fin I UK PLC Sr Nt.....	D.....	09/24/2021.....	Various.....	.....	17,314,153	17,409,000	69,082
12565W AC 5	Ck Hutchinson Intntl 21 Sr Nt.....	D.....	11/01/2021.....	Direct.....	.....	2,970,071	2,850,000	4,453
191241 AF 5	Coca-Cola Femsa Sab CV Sr Nt.....	D.....	09/23/2021.....	Direct.....	.....	2,984,384	2,176,000	38,397
195325 DL 6	Colombia Republic of Sr Nt.....	D.....	12/14/2021.....	Various.....	.....	4,068,000	4,000,000	15,931

SCHEDULE D - PART 3

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

E13.13

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
195325	DS	1	Colombia Republic of Sr Nt.....	D.....	10/12/2021.....	HSBC Securities USA Inc.....		1,018,980	1,080,000	16,781
202712	BN	4	Commonwealth Bank Aust Sr Nt.....	D.....	08/17/2021.....	Stifel Nicolaus & Co Inc.....		9,726,336	9,600,000	113,254
225313	AN	5	Credit Agricole SA Sub Nt.....	D.....	01/05/2021.....	Credit Agricole USA was Calyon.....		33,900,000	33,900,000	
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float.....	D.....	05/24/2021.....	Various.....		23,968,896	23,800,000	5,456
232806	A#	6	Infineon Tech AG Sr Nt.....	D.....	06/16/2021.....	Bank of America BISD Dealer.....		2,000,000	2,000,000	
232806	A@	8	Infineon Tech AG Sr Nt.....	D.....	06/16/2021.....	Bank of America BISD Dealer.....		4,000,000	4,000,000	
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
36830D	AB	7	GC Treasury Centre Co Sr Nt.....	D.....	10/19/2021.....	Direct.....		13,982,459	13,700,000	21,201
36830D	AC	5	GC Treasury Centre Co Sr Nt.....	D.....	09/24/2021.....	Direct.....		9,442,631	8,325,000	9,944
404280	AG	4	HSBC Holdings PLC Sub Nt.....	D.....	05/10/2021.....	Goldman Sachs & Company.....		4,188,216	3,108,000	5,612
404280	CS	6	HSBC Holdings PLC Sr Nt Fix to Float.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....		3,340,000	3,340,000	
404280	CT	4	HSBC Holdings PLC Sr Nt Fix to Float.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....		16,820,000	16,820,000	
456837	AW	3	ING Groep NV Sr Nt Fix to Float.....	D.....	03/29/2021.....	Various.....		51,772,623	51,750,000	
456873	AF	5	Ingersoll-Rand Lux Finance Sr Nt.....	C.....	04/08/2021.....	Goldman Sachs & Company.....		598,225	500,000	1,313
45846A	AA	8	Interchile SA Sec Nt 4.500% 06/30/56.....	D.....	07/19/2021.....	Direct.....		28,590,000	28,590,000	
45853N	AA	0	Interconexion Electrica Sr Nt.....	D.....	11/18/2021.....	Direct.....		2,500,000	2,500,000	
47215P	AF	3	JD Com Inc Sr Nt 4.125% 01/14/50.....	D.....	11/23/2021.....	Direct.....		2,423,717	2,300,000	34,788
549875	AA	0	LUKOIL CAPITAL DAC Sr Nt.....	D.....	11/22/2021.....	Direct.....		1,985,000	2,000,000	4,356
59284B	AG	3	Orbia Advance Corp SAB Sr Nt.....	D.....	09/08/2021.....	Direct.....		4,979,450	4,100,000	34,451
62954H	AB	4	NXP BV Sr Nt 4.300% 06/18/29.....	D.....	08/26/2021.....	Various.....		4,506,580	3,900,000	30,434
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt.....	D.....	07/13/2021.....	Goldman Sachs & Company.....		5,356,763	4,910,000	43,354
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt.....	D.....	05/04/2021.....	Citigroup.....		11,061,927	11,100,000	
62954H	AM	0	NXP BV/NXP FDG/NXP USA Sr Nt.....	D.....	11/15/2021.....	Various.....		19,769,063	20,000,000	
632525	AS	0	National Australia BankLimited Sr Nt Fix.....	D.....	10/14/2021.....	Various.....		20,810,180	19,247,000	284,327
654744	AB	7	Nissan Motor Co Sr Nt 3.522% 09/17/25.....	D.....	04/08/2021.....	Various.....		5,946,822	5,568,000	13,618
654744	AC	5	Nissan Motor Co Sr Nt 4.345% 09/17/27.....	D.....	04/08/2021.....	Various.....		14,876,984	13,570,000	40,946
654744	AD	3	Nissan Motor Co Sr Nt 4.810% 09/17/30.....	D.....	04/15/2021.....	Various.....		12,973,486	11,600,000	45,376
65557F	AH	9	Nordea Bank AB Sub Nt 4.625% 09/13/33.....	D.....	04/01/2021.....	RBC Capital Markets LLC.....		2,660,352	2,400,000	7,092
69033D	AD	9	Oversea-Chinese Banking Corp Sub Nt.....	D.....	11/24/2021.....	Direct.....		2,976,964	3,000,000	12,061
760942	BA	9	Republica Orient Uruguay Sr Nt.....	D.....	11/22/2021.....	Bank of America BISD Dealer.....		759,941	583,000	12,884
760942	BD	3	Republica Orient Uruguay Sr Nt.....	D.....	11/22/2021.....	Various.....		5,022,262	3,868,000	43,630
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
822582	CD	2	Shell International Finance Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		408,144	400,000	4,090
822582	CG	5	Shell International Finance Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		1,256,388	1,200,000	550
833636	AL	7	Soc Quimica Y Minera de Chile Sr Nt.....	D.....	10/12/2021.....	Direct.....		19,839,500	20,200,000	12,133
84265V	AA	3	Southern Copper Corp Sr Nt.....	C.....	07/14/2021.....	Direct.....		19,557,750	13,350,000	467,260
84265V	AE	5	Southern Copper Corp Sr Nt.....	C.....	09/20/2021.....	Direct.....		4,991,875	3,500,000	102,375
86964W	AF	9	Suzano Austria GMBH Sr Nt.....	D.....	07/13/2021.....	Direct.....		9,479,750	7,925,000	124,554
86964W	AH	5	Suzano Austria GMBH Sr Nt.....	D.....	07/12/2021.....	Direct.....		4,907,375	4,300,000	106,903
87938W	AU	7	Telefonica Emisionies SAU Sr Nt.....	D.....	07/08/2021.....	Various.....		25,532,965	20,000,000	359,118
87938W	AW	3	Telefonica Emisionies SAU Sr Nt.....	D.....	08/09/2021.....	Barclays Capital Inc.....		8,740,947	7,300,000	153,853
88032X	BA	1	Tencent Holdings LTD Sr Nt.....	D.....	09/14/2021.....	Direct.....		4,969,820	4,775,000	55,008
88032X	BB	9	Tencent Holdings LTD Sr Nt.....	D.....	09/16/2021.....	Direct.....		5,012,535	4,675,000	70,728
88323A	AB	8	Thaioil Trsry Center Sr Nt.....	D.....	07/20/2021.....	Direct.....		10,139,400	9,000,000	218,156
88323A	AD	4	Thaioil Trsry Center Sr Nt.....	D.....	07/15/2021.....	Direct.....		10,102,176	8,400,000	73,996
917288	BK	7	Republica Orient Uruguay Sr Nt.....	C.....	10/04/2021.....	HSBC Securities USA Inc.....		964,614	833,000	7,390

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
91911T	AK	9	Vale Overseas Ltd Sr Nt.....	D.....	07/20/2021.....	Direct.....		7,003,300	5,000,000	68,750		
92857W	BS	8	Vodafone Group PLC Sr Nt.....	D.....	06/30/2021.....	Deutsche Bank Capital.....		37,679,530	29,910,000	37,892		
92857W	BT	6	Vodafone Group PLC Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		125,296	100,000	1,609		
92857W	BU	3	Vodafone Group PLC Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		112,440	100,000	295		
961214	EP	4	Westpac Banking Corp Sub Nt.....	D.....	10/25/2021.....	Various.....		19,443,950	20,000,000	239,379		
961214	EX	7	Westpac Banking Corp Sub Nt.....	D.....	11/08/2021.....	Various.....		5,001,950	5,000,000			
A8372T	AC	2	Suzano Austria GMBH Sr Nt.....	D.....	07/14/2021.....	Direct.....		9,894,875	7,350,000	170,081		
AS6777	63	3	ICL Group Limited Sr Nt.....	D.....	12/09/2021.....	Direct.....		8,864,444	6,800,000	136,611		
BJ1622	56	9	Lukoil Securities BV Sr Nt.....	D.....	09/21/2021.....	Direct.....		10,058,000	9,400,000	138,617		
BK5401	42	1	Tengizchevroil Fin Co Inc Secured Nt.....	D.....	09/08/2021.....	Direct.....		10,004,469	9,725,000	80,043		
EI6678	38	3	Mega Advance Invsetments Sr Nt.....	D.....	11/01/2021.....	Direct.....		2,898,420	2,100,000	63,591		
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		
EK1596	13	0	Saudi Elec Global Sukuk Sr Nt.....	D.....	11/19/2021.....	Direct.....		15,349,000	11,834,000	100,670		
G2493#	AA	7	Crail Meters Limited Sr Nt Ser A.....	B.....	05/20/2021.....	Direct.....		21,285,000	21,285,000			
000000	00	0	Hightown Housing Association L Sr Nt Ser.....	B.....	09/16/2021.....	Direct.....		19,313,000	19,313,000			
G4701*	AA	5	I Squared Capital Sr Nt Ser A.....	D.....	12/22/2021.....	Citigroup.....		20,000,000	20,000,000			
G4701*	AB	3	I Squared Capital Sr Nt Ser B.....	D.....	12/22/2021.....	Citigroup.....		20,000,000	20,000,000			
G7334#	AB	7	Redding Ridge Holdings LP Sr Nt Ser B.....	C.....	11/30/2021.....	Greensledge Capital Markets.....		10,720,000	10,720,000			
G9369*	AA	7	Viridor Energy Group Limited Sr Secured.....	B.....	12/01/2021.....	SG Americas Securities LLC.....		46,476,500	46,476,500			
G9369@	AB	3	Viridor Energy II Limited Term Loan B.....	B.....	11/19/2021.....	Tax Free Exchange.....		25,578,114	26,657,036	121,893		
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		
P3083S	AD	7	Consortio Transmantaro SA Sr Nt.....	D.....	11/03/2021.....	Direct.....		6,997,785	6,300,000	15,143		
P57908	AF	5	Oriba Advance Corp SAB Sr Nt.....	D.....	07/23/2021.....	Direct.....		7,821,675	6,350,000	126,125		
P60694	AF	6	Kimberly-Clark De Mexico Sr Nt.....	D.....	09/29/2021.....	Direct.....		9,794,250	9,800,000	58,749		
PPE5GU	X5	2	Spark Road NEL Finance Pty Ltd Sr Sec Nt.....	B.....	10/29/2021.....	Direct.....		7,274,708	7,274,708			
Q3647#	AA	9	Evolution Mining Finance Pty L Sr Nt Ser.....	D.....	11/08/2021.....	JP Morgan Securities LLC.....		5,000,000	5,000,000			
Q3974*	AA	6	GIP Capricorn Finco Pty Ltd Sr Nt.....	D.....	07/21/2021.....	CIBC World Markets Corp.....		15,000,000	15,000,000			
000000	00	0	Vartan Gas AB Sr Sec Nt.....	B.....	09/30/2021.....	Direct.....		13,053,527	13,053,527			
000000	00	0	Vartan Gas AB Sr Sec Nt.....	B.....	09/30/2021.....	Direct.....		13,053,527	13,053,527			
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt.....	D.....	05/21/2021.....	Wells Fargo Securities LLC.....		9,000,000	9,000,000			
Y7563*	AC	1	Seaspan Holdco III Ltd Sr Nt.....	D.....	05/21/2021.....	Wells Fargo Securities LLC.....		9,000,000	9,000,000			
ZR5207	51	2	Longfor Holdings LTD Sr Nt.....	D.....	07/15/2021.....	Direct.....		9,937,012	9,200,000	124,162		
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		
3899999. Total - Bonds - Industrial and Miscellaneous.....								5,694,155,367	5,403,972,702	27,768,972		
Bonds - Unaffiliated Bank Loans												
000000	00	0	Quintiles IMS New Term Ln B Nt 1.....		08/13/2021.....	Tax Free Exchange.....		957,259	953,106	881		
000000	00	0	Aceto Corp 1st Lien Term Ln Nt 1.....		11/19/2021.....	Direct.....		2,940,000	3,000,000			
000000	00	0	Retail Services WIS Corp Intial Term Ln.....		10/18/2021.....	Direct.....		5,449,199	5,554,739			
000000	00	0	Seal for Life Industries LLC Term Ln Nt.....		12/09/2021.....	Guggenheim Securities LLC.....		1,955,100	1,995,000			
000000	00	0	Fiberlight Term Ln Nt 1.....		10/21/2021.....	Direct.....		937,895	947,368			
000000	00	0	Pye Barker Company 1st Lien Term Ln Nt 1.....		11/08/2021.....	Direct.....		2,086,614	2,086,614			
000000	00	0	Ultimate Software Group Inc New Incremen.....		12/06/2021.....	Credit Suisse Securities LLC.....		4,098,158	4,098,158			
000000	00	0	Ultimate Software Group Inc New Incremen.....		12/01/2021.....	Tax Free Exchange.....		2,655,064	2,645,142			
000000	00	0	Catalent Pharma Solutions Inc Term Ln B.....		10/12/2021.....	JP Morgan Securities LLC.....		1,875,818	1,880,519			
000000	00	0	Catalent Pharma Solutions Inc Term Ln B.....		02/22/2021.....	Tax Free Exchange.....		2,939,995	2,932,733			
000000	00	0	Harvey Tool Co LLC New Term Ln Nt 1.....		10/26/2021.....	Guggenheim Securities LLC.....		1,644,760	1,644,760			

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	Boats Group LLC Term Ln Nt 1.....			11/02/2021.....	Direct.....		1,945,125	1,995,000	
000000 00 0	SitusAMC Holdings Corp Term Ln Nt 1.....			12/21/2021.....	Guggenheim Securities LLC.....		2,970,000	3,000,000	
000000 00 0	HCA Inc Term Ln B-14 Nt 1.....			09/09/2021.....	Bank of America BISD Dealer.....		497,500	497,500	
000000 00 0	Archkey Holdings 1st Lien Term Ln Nt 1.....			07/02/2021.....	Deutsche Bank Capital.....		16,787,925	16,957,500	
000000 00 0	Flexsys Inc Term Ln Nt 1.....			11/08/2021.....	RBC Capital Markets LLC.....		5,390,000	5,500,000	
000000 00 0	Zurn Water Solutions Inc 1st Lien Term L.....			10/21/2021.....	Credit Suisse Securities LLC.....		3,624,525	3,620,000	
000000 00 0	CPI Buyer LLC Term Ln Nt 1.....			11/01/2021.....	Direct.....		2,283,457	2,283,457	
000000 00 0	CPI Buyer LLC Delayed Draw Term Ln Nt 1.....			12/31/2021.....	Direct.....		70,074	70,074	
00435U AB 4	Worldwide Express Inc Initial Term Ln Nt.....			09/09/2021.....	Goldman Sachs & Company.....		11,234,403	11,330,000	
029227 A* 6	American Renal Holdings Inc Term Ln Nt 1.....			01/25/2021.....	Direct.....		4,838,438	4,962,500	
04019W AA 8	Ares PCS APCS CI A Nt 1.....			11/10/2021.....	Direct.....		2,049,324	2,049,324	
04019W AB 6	Ares PCS APCS CI B Nt 1.....			11/10/2021.....	Direct.....		745,209	745,209	
05462@ AA 6	AxiomSL Group Term Loan Nt 1.....			07/26/2021.....	Direct.....		3,267,106	3,300,107	
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 2.....			12/30/2021.....	Direct.....		1,139,543	1,139,543	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1.....			03/04/2021.....	Tax Free Exchange.....		1,754,608	1,753,167	
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N.....			06/29/2021.....	Direct.....		2,082,786	2,114,503	
12745# AB 7	Spectrum Auto (CC SAG Acq) Delayed Draw.....			12/31/2021.....	Direct.....		210,118	210,118	
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln.....			05/05/2021.....	Direct.....		750,514	754,286	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term.....			11/19/2021.....	Direct.....		290,472	290,472	
29279U AB 2	Endure Digital Inc Term Ln Nt 1.....			04/23/2021.....	JP Morgan Securities LLC.....		10,890,275	10,945,000	
29286J AC 6	Engineered Components Sys Initial Term L.....			08/31/2021.....	JP Morgan Securities LLC.....		9,204,488	9,392,335	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....			12/17/2021.....	Direct.....		145,580	145,580	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....			06/30/2021.....	Tax Free Exchange.....		536,646	542,465	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.....			09/30/2021.....	Direct.....		3,717,587	3,717,587	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.....			12/22/2021.....	Tax Free Exchange.....		18,951	18,951	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 2.....			12/22/2021.....	Tax Free Exchange.....		257,692	257,692	
38362* AA 0	GovCIO Buyer Com Term Ln Nt 1.....			08/18/2021.....	Direct.....		1,154,336	1,154,336	
40178@ AA 8	Guidehouse Inc Term Ln Nt 1.....			10/14/2021.....	Direct.....		3,000,000	3,000,000	
44958Q A* 3	IG Investments Holdings LLC Term Ln Nt 1.....			09/22/2021.....	Direct.....		1,316,802	1,343,676	
552462 B# 9	LytX Delayed Draw Term Ln Nt 2.....			07/27/2021.....	Direct.....		125,832	127,103	
552462 B# 9	LytX Delayed Draw Term Ln Nt 3.....			12/17/2021.....	Direct.....		254,845	254,845	
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1.....			12/31/2021.....	Interest Capitalization.....		13,419	13,419	
70344E AD 9	Patriot Growth Insurance Svcs Term Ln Nt.....			10/14/2021.....	Direct.....		662,016	662,016	
72584D AF 1	Yum Brands New Term Ln B Nt 1.....			03/15/2021.....	Tax Free Exchange.....		2,271,247	2,261,307	
74743* AA 5	Quail Buyer Inc Term Ln Nt 1.....			10/01/2021.....	Direct.....		2,434,713	2,434,713	
82449# AA 1	Shields Health Solutions LLC Term Ln Nt.....			03/30/2021.....	Direct.....		1,200,390	1,224,888	
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter.....			12/30/2021.....	Direct.....		60,976	60,976	
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1.....			08/13/2021.....	Tax Free Exchange.....		9,849,958	9,850,000	18,942
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te.....			01/28/2021.....	Direct.....		734,503	753,336	
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1.....			01/28/2021.....	Direct.....		302,888	310,654	
000000 00 0	Air Canada Term Ln Nt 1.....	A.....		08/27/2021.....	JP Morgan Securities LLC.....		12,496,830	12,500,000	
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1.....	D.....		02/02/2021.....	Morgan Stanley & Co LLC.....		1,315,521	1,315,521	
8299999. Total - Bonds - Unaffiliated Bank Loans.....							151,436,484	152,597,299	19,823
8399997. Total - Bonds - Part 3.....							6,036,976,150	5,736,759,001	28,754,628
8399998. Total - Bonds - Summary Item from Part 5.....							379,674,974	370,355,734	1,927,469
8399999. Total - Bonds.....							6,416,651,124	6,107,114,735	30,682,097

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....		12/07/2021.....	Direct.....	6,719,600	671,960		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					671,960	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....					671,960	XXX	0
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....					30,800	XXX	
8999999.	Total - Preferred Stocks.....					702,760	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31340# 00 1	Federal Home Loan Bank Com CI B.....		12/22/2021.....	Direct.....	155,010,000	15,501,000	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					15,501,000	XXX	0
9799997.	Total - Common Stocks - Part 3.....					15,501,000	XXX	0
9799999.	Total - Common Stocks.....					15,501,000	XXX	0
9899999.	Total - Preferred and Common Stocks.....					16,203,760	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					6,432,854,884	XXX	30,682,097

SCHEDULE D - PART 4

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

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
							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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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Bonds - U.S. Government																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
742651	DJ	8	Private Export Funding Corp Nt.....	..	12/15/2021.	Maturity.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description	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.							
31393E	LF	4	FNMA REMIC Ser 2003-W12 Cl 1A8.....	12/01/2021.	Paydown.....			63,104	63,104	61,842	62,417		687		687		63,104			0	1,407	06/25/2043.
31394D	VB	3	FNMA REMIC Ser 2005-43 Cl GC.....	12/01/2021.	Paydown.....			1,236,736	1,236,736	1,301,664	1,258,783		(22,047)		(22,047)		1,236,736			0	35,820	05/25/2035.
31394E	LC	0	FNMA REMIC Ser 2005-61 Cl LH.....	12/01/2021.	Paydown.....			522,881	522,881	549,025	532,760		(9,879)		(9,879)		522,881			0	15,490	07/25/2035.
31394H	ZZ	7	FHLMC REMIC Ser 2672 Cl XB.....	12/01/2021.	Paydown.....			14,311	14,311	14,705	14,382		(71)		(71)		14,311			0	418	09/15/2023.
31395K	ZZ	2	FHLMC REMIC Ser 2926 Cl EW.....	12/01/2021.	Paydown.....			46,489	46,489	45,886	46,299		189		189		46,489			0	1,180	01/15/2025.
31395M	TR	0	FHLMC REMIC Ser 2922 Cl QG.....	12/01/2021.	Paydown.....			1,116,509	1,116,509	1,161,169	1,128,635		(12,126)		(12,126)		1,116,509			0	29,866	02/15/2035.
31396F	G3	1	FHLMC REMIC Ser 3068 Cl Z.....	12/01/2021.	Paydown.....			520,131	520,131	538,727	530,289		(10,158)		(10,158)		520,131			0	15,165	11/15/2035.
31396V	RY	6	FNMA REMIC Ser 2007-36 Cl PH.....	12/01/2021.	Paydown.....			365,434	365,434	382,792	372,160		(6,726)		(6,726)		365,434			0	12,736	04/25/2037.
31396X	UC	6	FNMA REMIC Ser 2007-88 Cl AE.....	12/01/2021.	Paydown.....			38,242	38,242	39,300	38,517		(274)		(274)		38,242			0	1,536	09/25/2037.
31405E	6P	5	FNMA Pool #787578 6.000% 07/25/35.....	12/01/2021.	Paydown.....			15,924	15,924	16,285	16,219		(295)		(295)		15,924			0	497	07/25/2035.
31409K	Y3	5	FNMA Pool #873830 5.940% 07/25/24.....	12/01/2021.	Paydown.....			9,988	9,988	11,402	10,455		(467)		(467)		9,988			0	324	07/25/2024.
3140GP	JZ	2	FNMA Pool #BH1179 4.000% 06/25/47.....	12/01/2021.	Paydown.....			2,751,709	2,751,709	2,901,119	2,898,164		(146,455)		(146,455)		2,751,709			0	47,238	06/25/2047.
3140QH	3K	9	FNMA Pool #CA1701 4.000% 05/25/48.....	12/01/2021.	Paydown.....			4,883,218	4,883,218	4,982,409	4,978,597		(95,379)		(95,379)		4,883,218			0	85,209	05/25/2048.
3140Q9	N2	5	FNMA Pool #CA2208 4.500% 08/25/48.....	12/01/2021.	Paydown.....			2,964,043	2,964,043	3,081,678	3,080,937		(116,894)		(116,894)		2,964,043			0	70,408	08/25/2048.
3140X3	AX	6	FNMA Pool #FM0021 4.000% 03/25/49.....	12/01/2021.	Paydown.....			6,683,733	6,683,733	6,953,171	6,952,144		(268,411)		(268,411)		6,683,733			0	118,371	03/25/2049.
31418C	GD	0	FNMA Pool #MA2895 3.000% 02/25/47.....	12/01/2021.	Paydown.....			5,237,463	5,237,463	5,278,380	5,276,278		(38,816)		(38,816)		5,237,463			0	70,122	02/25/2047.
31418C	P5	7	FNMA Pool #MA3143 3.000% 09/25/47.....	12/01/2021.	Paydown.....			1,174,200	1,174,200	1,183,373	1,183,009		(8,809)		(8,809)		1,174,200			0	15,654	09/25/2047.
31418C	RD	8	FNMA Pool #MA3183 4.000% 11/25/47.....	12/01/2021.	Paydown.....			5,026,507	5,026,507	5,109,758	5,106,876		(80,369)		(80,369)		5,026,507			0	95,019	11/25/2047.
31418C	S4	7	FNMA Pool #MA3238 3.500% 12/01/47.....	10/15/2021.	Bank of America BISD Dealer.....			27,884,939	26,211,884	26,905,065	26,890,391		11,136		11,136		26,901,526		983,413	983,413	807,836	12/01/2047.
31418C	S4	7	FNMA Pool #MA3238 3.500% 12/01/47.....	10/01/2021.	Paydown.....			19,645,347	19,645,347	20,164,874	20,153,876		(508,529)		(508,529)		19,645,347			0	262,176	12/01/2047.
31418C	S5	4	FNMA Pool #MA3239 4.000% 01/25/48.....	12/01/2021.	Paydown.....			5,210,069	5,210,069	5,367,185	5,361,619		(151,551)		(151,551)		5,210,069			0	98,652	01/25/2048.
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48.....	12/01/2021.	Paydown.....			4,464,446	4,464,446	4,524,088	4,522,771		(58,326)		(58,326)		4,464,446			0	78,165	06/25/2048.
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50.....	12/01/2021.	Citigroup.....			27,725,174	27,078,878	28,508,981	28,493,893		23,559		23,559		28,517,453		(792,278)	(792,278)	678,852	09/25/2050.
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50.....	12/01/2021.	Paydown.....			11,942,413	11,942,413	12,573,122	12,566,468		(624,055)		(624,055)		11,942,413			0	161,733	09/25/2050.
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.
59259Y	CH	0	Metropolitan Trans Auth NY Rev Bld Amer.....	11/15/2021.	Maturity.....			6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	333,240	11/15/2021.
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd.....	04/01/2021.	Call 100.0000.....			53,000	53,000	55,158	55,052		(4)		(4)		55,048		(2,048)	(2,048)	1,764	04/01/2057.
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E.....	09/01/2021.	Call 100.0000.....			565,000	565,000	565,000	565,000				0		565,000			0	15,720	12/01/2021.
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E.....	12/01/2021.	Maturity.....			195,000	195,000	195,000	195,000				0		195,000			0	10,803	12/01/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							300,842,680	294,929,347	303,704,209	303,393,980	0	(4,143,506)	0	(4,143,506)	0	299,250,471	0	1,592,212	1,592,212	6,526,259	XXX
Bonds - Industrial and Miscellaneous																						
000759	CR	9	American Business Fin Svcs Inc RMBS Ser.....	12/01/2021.	Paydown.....			78,242	93,637	93,616	93,548		(2)		(2)		93,545		(15,304)	(15,304)	895	07/15/2033.
00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15.....	12/17/2021.	Redemption 100.0000.....			897,808	897,808	897,808	897,808				0		897,808			0	15,435	01/15/2032.
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....	12/31/2021.	Redemption 100.0000.....			1,549,288	1,549,288	1,549,288	1,549,288				0		1,549,288			0	31,644	12/31/2035.
00177J	AA	3	American Money Mgmt Corp CLO Ser 2020-23.....	11/03/2021.	Call 100.0000.....			13,950,000	13,950,000	13,950,000	13,950,000				0		13,950,000			0	219,713	10/17/2031.
00177J	AE	5	American Money Mgmt Corp CLO Ser 2020-23.....	11/03/2021.	Call 100.0000.....			1,400,000	1,400,000	1,400,000	1,400,000				0		1,400,000			0	25,511	10/17/2031.
00177J	AG	0	American Money Mgmt Corp CLO Ser 2020-23.....	11/03/2021.	Call 100.0000.....			6,800,000	6,800,000	6,800,000	6,800,000				0		6,800,000			0	133,998	10/17/2031.
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed.....	12/31/2021.	Redemption 100.0000.....			212,298	212,298	212,298	212,298				0		212,298			0	4,779	06/30/2039.
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S.....	12/31/2021.	Redemption 100.0000.....			226,851	226,851	226,851	226,851				0		226,851			0	5,178	09/30/2039.
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1.....	12/01/2021.	Paydown.....			74,813	76,512	76,288	76,238		(2)		(2)		76,236		(1,422)	(1,422)	1,749	11/25/2031.
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4.....	12/01/2021.	Paydown.....			31,839	31,839	31,826	31,876		(37)		(37)		31,839			0	1,236	04/25/2031.
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1.....	12/01/2021.	Paydown.....			9,214	3,169	3,169	3,169				0		3,169		(3,169)	(3,169)	139	06/25/2032.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
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						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
002824	BE	9		04/08/2021.	Goldman Sachs & Company.....		3,757,110	3,500,000	3,821,628	3,773,660		(27,638)		(27,638)		3,746,022		11,088	11,088	43,633	11/30/2023.
00287Y	AP	4		04/08/2021.	Goldman Sachs & Company.....		207,542	200,000	211,014	209,058		(1,361)		(1,361)		207,696		(154)	(154)	2,773	11/06/2022.
00802#	AA	4		09/22/2021.	Various.....		135,503	135,503	135,503	135,503				0		135,503			0	5,881	03/22/2035.
01882Y	AA	4		04/08/2021.	Goldman Sachs & Company.....		1,170,873	1,100,000	1,188,935	1,175,120		(8,723)		(8,723)		1,166,397		4,476	4,476	13,406	06/15/2023.
02149H	AW	0		12/01/2021.	Paydown.....		454,495	448,934	347,031	347,031				0		347,031		107,464	107,464	14,486	03/25/2037.
023771	S4	1		10/15/2021.	Redemption 100.0000.....		795,451	795,451	795,451	795,451				0		795,451			0	22,372	10/15/2025.
02377D	AA	0		10/15/2021.	Redemption 100.0000.....		1,011,062	1,011,062	1,011,062	1,011,062				0		1,011,062			0	28,057	04/15/2027.
02377L	AA	2		08/15/2021.	Redemption 100.0000.....		232,576	232,576	232,576	232,576				0		232,576			0	5,801	08/15/2033.
02378M	AA	9		08/15/2021.	Redemption 100.0000.....		572,139	572,139	573,290	573,170		(1,031)		(1,031)		572,139			0	15,855	08/15/2033.
02379D	AA	8		08/15/2021.	Redemption 100.0000.....		1,385,433	1,385,433	1,400,012	1,398,393		(12,960)		(12,960)		1,385,433			0	42,362	08/15/2029.
025537	AQ	4		12/01/2021.	Various.....		6,459,965	6,500,000	6,496,090	6,496,203		841		841		6,497,044		(37,079)	(37,079)	45,531	11/01/2023.
02582J	JF	8		03/22/2021.	RBC Capital Markets LLC.....		4,287,695	4,250,009	4,342,646	4,289,102		(16,691)		(16,691)		4,272,411		15,283	15,283	35,764	02/15/2024.
02589Q	AB	4		03/02/2021.	JP Morgan Securities LLC.....		2,363,879	2,300,000	2,394,695	2,369,476		(10,067)		(10,067)		2,359,410		4,469	4,469	14,485	10/15/2024.
02660T	ER	0		12/01/2021.	Paydown.....		30,832	30,832	30,514	30,625		208		208		30,832			0	491	09/25/2035.
03066E	AB	0		03/22/2021.	MUFG Securities Inc.....		1,383,769	1,381,826	1,381,773	1,381,792		7		7		1,381,800		1,969	1,969	2,211	12/18/2023.
03066E	AB	0		03/18/2021.	Paydown.....		490,221	490,221	490,202	490,209		12		12		490,221			0	453	12/18/2023.
032654	AJ	4		10/20/2021.	Call 110.3810.....		13,908,006	12,600,000	12,814,370	12,727,543		(22,334)		(22,334)		12,705,209		(105,209)	(105,209)	1,724,331	12/15/2025.
032654	AM	7		10/20/2021.	Call 105.0170.....		15,752,550	15,000,000	14,945,850	14,975,907		6,372		6,372		14,982,280		17,720	17,720	1,162,706	12/05/2023.
03334@	AA	7		12/15/2021.	Redemption 100.0000.....		135,824	135,824	135,824	135,824				0		135,824			0	4,709	02/15/2025.
03464R	AA	1		04/15/2021.	JP Morgan Securities LLC.....		967,652	959,110	971,399	966,770		(2,121)		(2,121)		964,649		3,004	3,004	9,066	12/25/2059.
03464R	AA	1		12/01/2021.	Paydown.....		867,698	867,698	878,816	874,627		(6,929)		(6,929)		867,698			0	8,681	12/25/2059.
03768M	AA	5		09/30/2021.	Call 100.0000.....		8,450,000	8,450,000	8,450,000	8,450,000				0		8,450,000			0	196,946	07/24/2031.
03768M	AB	3		09/30/2021.	Call 100.0000.....		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	191,220	07/24/2031.
03768W	AA	3		12/29/2021.	Redemption 100.0000.....		20,400,000	20,400,000	20,400,000	20,400,000				0		20,400,000			0	339,132	01/20/2033.
03768W	AE	5		12/29/2021.	Redemption 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	104,812	01/20/2033.
04017N	AC	6		12/20/2021.	Redemption 100.0000.....		11,750,000	11,750,000	11,750,000	11,750,000				0		11,750,000			0	187,761	10/25/2031.
04017N	AG	7		12/20/2021.	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	61,663	10/25/2031.
04018N	AA	9		11/17/2021.	Redemption 100.0000.....		2,800,000	2,800,000	2,800,000	2,800,000				0		2,800,000			0	42,960	10/25/2031.
04018N	AE	1		11/17/2021.	Redemption 100.0000.....		2,700,000	2,700,000	2,700,000	2,700,000				0		2,700,000			0	53,396	10/25/2031.
044209	AF	1		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.
045054	AD	5		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.
045054	AH	6		08/13/2021.	Call 103.9380.....		3,118,140	3,000,000	3,000,000	3,000,000				0		3,000,000			0	280,890	08/01/2026.
04541G	AS	1		12/01/2021.	Paydown.....		42,342	42,342	43,996	42,430		(88)		(88)		42,342			0	1,782	03/21/2029.
04774#	AA	0		09/01/2021.	Redemption 100.0000.....		245,918	245,918	245,918	245,918				0		245,918			0	6,641	09/01/2042.
04774#	AB	8		09/01/2021.	Redemption 100.0000.....		175,655	175,655	175,655	175,655				0		175,655			0	4,744	09/01/2042.
05522R	CY	2		02/15/2021.	Paydown.....		600,002	600,002	606,330	600,896		(894)		(894)		600,002			0	2,700	07/17/2023.
05522R	CZ	9		04/15/2021.	Paydown.....		2,375,849	2,375,849	2,416,777	2,387,501		(11,652)		(11,652)		2,375,849			0	23,759	09/15/2023.
05522R	DA	3		04/15/2021.	BNP Paribas Securities Corp.....		5,477,331	5,439,298	5,543,835	5,483,367		(24,487)		(24,487)		5,458,880		18,450	18,450	58,080	12/15/2023.
05604F	AA	3		04/08/2021.	Bank of America BISD Dealer.....		348,485	335,674	347,999	346,870		(635)		(635)		346,235		2,250	2,250	3,432	03/10/2033.
05604F	AA	3		12/01/2021.	Paydown.....		1,908,269	1,908,269	1,958,289	1,926,715		(18,447)		(18,447)		1,908,269			0	28,914	03/10/2033.
05608Q	AA	5		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.
058498	AR	7		10/28/2021.	Call 101.6900.....		4,570,966	4,495,000	4,562,538	4,508,403		(9,090)		(9,090)		4,499,314		(4,314)	(4,314)	327,561	03/15/2022.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
06054A	AV	1	F o r e i g n	12/01/2021.	Paydown.....	.....	888,267	888,267	914,905	896,367	.....	.....(8,099)	.....	.....(8,099)	.....	888,267	.....	.....	.....0	16,793	09/15/2048.
06406F	AD	5		04/08/2021.	Goldman Sachs & Company.....	.....	208,092	200,000	210,212	208,773	.....	.....(984)	.....	.....(984)	.....	207,789	(984)	303	303	2,884	08/16/2023.
06406R	AC	1		04/08/2021.	Goldman Sachs & Company.....	.....	512,700	500,000	519,670	514,995	.....	.....(3,040)	.....	.....(3,040)	.....	511,956	.....	.....744	744	5,396	05/16/2023.
06541T	AY	5		12/01/2021.	Paydown.....	.....	131,866	131,866	131,866	131,865	.....	.....1	.....	.....1	.....	131,866	.....	.....	.....0	392	11/15/2053.
06762C	AA	6		11/16/2021.	Redemption 100.0000.....	.....	12,200,000	12,200,000	12,200,000	12,200,000	.....	.....	.....	.....0	.....	12,200,000	.....	.....	.....0	185,440	10/15/2033.
06762C	AE	8		11/16/2021.	Redemption 100.0000.....	.....	5,500,000	5,500,000	5,500,000	5,500,000	.....	.....	.....	.....0	.....	5,500,000	.....	.....	.....0	104,005	10/15/2033.
07274N	AA	1		05/26/2021.	Call 100.0000.....	.....	2,000,000	2,000,000	2,001,220	2,000,175	.....	.....(192)	.....	.....(192)	.....	1,999,983	.....	.....17	17	29,361	06/25/2021.
07274N	AE	3		04/08/2021.	Goldman Sachs & Company.....	.....	6,782,759	6,290,000	6,898,138	6,831,521	.....	.....(51,819)	.....	.....(51,819)	.....	6,779,702	.....	.....3,057	3,057	79,215	12/15/2023.
07274N	AU	7		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.
08162W	AY	2		12/01/2021.	Paydown.....	.....	32,236	32,236	32,236	32,235	.....	.....1	.....	.....1	.....	32,236	.....	.....	.....0	114	09/15/2053.
08163A	AA	1		12/01/2021.	Paydown.....	.....	79,126	79,126	79,126	79,125	.....	.....1	.....	.....1	.....	79,126	.....	.....	.....0	438	07/15/2053.
084659	AS	0		03/08/2021.	Tax Free Exchange.....	.....	7,242,426	7,250,000	7,240,648	7,242,121	.....	.....306	.....	.....306	.....	7,242,426	.....	.....	.....0	116,634	04/15/2025.
084659	AU	5		03/08/2021.	Tax Free Exchange.....	.....	14,499,989	14,500,000	14,497,680	14,499,813	.....	.....176	.....	.....176	.....	14,499,989	.....	.....	.....0	508,185	07/15/2030.
09261W	AN	4		10/21/2021.	Paydown.....	.....	157,213	157,213	157,213	157,213	.....	.....	.....	.....0	.....	157,213	.....	.....	.....0	2,149	07/21/2030.
10373Q	AW	0		12/23/2021.	Call 104.2530.....	.....	10,425,300	10,000,000	10,105,694	10,062,438	.....	.....(21,559)	.....	.....(21,559)	.....	10,040,879	.....	.....(40,879)	(40,879)	769,233	11/28/2023.
105667	AB	5		12/27/2021.	Paydown.....	.....	615,952	615,952	349,990	349,990	.....	.....265,962	.....	.....265,962	.....	615,952	.....	.....	.....0	1,853	07/25/2036.
11134L	AK	5		01/15/2021.	Maturity.....	.....	4,000,000	4,000,000	3,995,917	3,999,948	.....	.....52	.....	.....52	.....	4,000,000	.....	.....	.....0	44,000	01/15/2021.
113804	AD	0		12/31/2021.	Redemption 100.0000.....	.....	220,694	220,694	220,694	220,694	.....	.....	.....	.....0	.....	220,694	.....	.....	.....0	11,079	12/31/2040.
12189P	AF	9		01/02/2021.	Maturity.....	.....	10,150	10,150	11,753	10,150	.....	.....	.....	.....0	.....	10,150	.....	.....	.....0	384	01/02/2021.
1248EP	BK	8		06/19/2021.	Call 102.9380.....	.....	1,029,380	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	66,588	05/01/2027.
1248EP	BM	4		09/01/2021.	Call 102.8750.....	.....	8,230,000	8,000,000	8,020,134	8,012,302	.....	.....(1,214)	.....	.....(1,214)	.....	8,011,088	.....	.....(11,088)	(11,088)	630,778	02/15/2026.
12509D	AB	8		03/10/2021.	MUFG Securities Inc.....	.....	4,087,239	4,078,000	4,077,973	4,077,978	.....	.....2	.....	.....2	.....	4,077,980	.....	.....9,259	9,259	5,383	12/14/2027.
12519@	AA	5		12/31/2021.	Redemption 100.0000.....	.....	1,813,918	1,813,918	1,813,918	1,813,918	.....	.....	.....	.....0	.....	1,813,918	.....	.....	.....0	55,189	06/30/2041.
125523	AF	7		04/08/2021.	Goldman Sachs & Company.....	.....	464,342	434,370	472,990	467,387	.....	.....(3,720)	.....	.....(3,720)	.....	463,667	.....	.....675	675	12,081	07/15/2023.
125523	AF	7		03/18/2021.	Call 107.6792.....	.....	1,328,761	1,234,000	1,343,715	1,327,797	.....	.....(7,944)	.....	.....(7,944)	.....	1,319,853	.....	.....(85,853)	(85,853)	125,997	07/15/2023.
125523	BR	0		03/18/2021.	Call 103.0871.....	.....	1,030,871	1,000,000	996,007	997,170	.....	.....514	.....	.....514	.....	997,685	.....	.....2,315	2,315	53,946	02/15/2022.
12558M	BM	3		12/01/2021.	Paydown.....	.....	169,699	169,699	170,707	170,377	.....	.....(677)	.....	.....(677)	.....	169,699	.....	.....	.....0	6,080	10/20/2032.
12596M	AA	4		12/01/2021.	Paydown.....	.....	3,700,175	3,700,175	3,847,749	3,830,253	.....	.....(130,078)	.....	.....(130,078)	.....	3,700,175	.....	.....	.....0	70,670	07/25/2058.
12665*	AA	9		12/10/2021.	Redemption 100.0000.....	.....	875,256	875,256	875,256	875,256	.....	.....	.....	.....0	.....	875,256	.....	.....	.....0	249,822	10/10/2031.
126650	BS	8		12/10/2021.	Redemption 100.0000.....	.....	126,784	126,784	161,161	148,993	.....	.....(22,209)	.....	.....(22,209)	.....	126,784	.....	.....	.....0	5,214	01/10/2032.
126650	CQ	1		04/08/2021.	Goldman Sachs & Company.....	.....	1,163,646	1,100,000	1,193,247	1,173,941	.....	.....(12,267)	.....	.....(12,267)	.....	1,161,674	.....	.....1,972	1,972	19,013	12/01/2022.
12665U	AA	2		12/10/2021.	Redemption 100.0000.....	.....	183,819	183,819	183,819	183,819	.....	.....	.....	.....0	.....	183,819	.....	.....	.....0	4,717	01/10/2036.
126673	DQ	2		12/01/2021.	Paydown.....	.....	1,165,745	1,165,745	1,163,115	1,163,115	.....	.....2,630	.....	.....2,630	.....	1,165,745	.....	.....	.....0	27,070	12/25/2034.
12667F	4S	1		12/01/2021.	Paydown.....	.....	144,216	145,056	139,675	139,675	.....	.....	.....	.....0	.....	139,675	.....	.....4,540	4,540	4,483	03/25/2038.
12667G	FZ	0		12/01/2021.	Paydown.....	.....	88,460	88,460	89,027	88,462	.....	.....(1)	.....	.....(1)	.....	88,460	.....	.....	.....0	2,446	05/25/2035.
12668B	RD	8		12/01/2021.	Paydown.....	.....	110,852	110,007	94,420	94,420	.....	.....	.....	.....0	.....	94,420	.....	.....16,432	16,432	3,085	05/25/2036.
126694	E9	5		12/01/2021.	Paydown.....	.....	400,216	400,216	192,858	192,858	.....	.....207,358	.....	.....207,358	.....	400,216	.....	.....	.....0	2,910	04/25/2046.
12714#	AC	2		12/15/2021.	Redemption 100.0000.....	.....	773,211	773,211	773,211	773,211	.....	.....	.....	.....0	.....	773,211	.....	.....	.....0	16,301	06/15/2035.
12726@	AA	4		12/15/2021.	Redemption 100.0000.....	.....	1,694,805	1,694,805	1,694,805	1,694,805	.....	.....	.....	.....0	.....	1,694,805	.....	.....	.....0	30,234	07/15/2030.
14041N	FM	8		03/10/2021.	JP Morgan Securities LLC.....	.....	7,464,535	7,300,000	7,547,801	7,475,628	.....	.....(28,669)	.....	.....(28,669)	.....	7,446,959	.....	.....17,577	17,577	42,869	01/15/2025.
14041N	FT	3		03/02/2021.	JP Morgan Securities LLC.....	.....	5,619,478	5,482,000	5,691,659	5,632,406	.....	.....(23,411)	.....	.....(23,411)	.....	5,608,995	.....	.....10,484	10,484	34,165	12/16/2024.

SCHEDULE D - PART 4

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
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						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
14155#	AB	6		09/30/2021.	Various.....		271,804	271,804	271,804	271,804				0		271,804			0	11,818	09/30/2027.
141781	AY	0		05/14/2021.	Various.....		38,199,000	38,199,000	41,068,135	38,328,523				(129,523)		38,199,000			0	822,615	05/14/2021.
14315G	AA	3		11/23/2021.	Redemption 100.0000.....		34,400,000	34,400,000	34,400,000	34,400,000				0		34,400,000			0	517,968	10/25/2031.
14315G	AE	5		11/23/2021.	Redemption 100.0000.....		12,750,000	12,750,000	12,750,000	12,750,000				0		12,750,000			0	247,414	10/25/2031.
14317X	AA	4		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.
14317X	AC	0		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.
14888@	AA	4		12/31/2021.	Redemption 100.0000.....		1,919,800	1,919,800	1,919,800	1,919,800				0		1,919,800			0	45,089	11/30/2029.
14913Q	2N	8		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.
14913R	2D	8		04/08/2021.	Goldman Sachs & Company.....		804,736	800,000	803,448	802,956			(326)	(326)		802,630		2,106	2,106	3,958	07/07/2023.
14913R	2F	3		12/07/2021.	Wells Fargo Securities LLC.....		14,912,100	15,000,000	14,989,800	14,990,818			3,173	3,173		14,993,991		(81,891)	(81,891)	83,438	09/14/2023.
149791	AA	3		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.
149791	AC	9		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.
149837	AA	4		12/25/2021.	Paydown.....		98,806	101,567	40,362	40,362				0		40,362		58,443	58,443	438	06/25/2038.
15005#	AA	7		12/31/2021.	Redemption 100.0000.....		461,790	461,790	461,790	461,790				0		461,790			0	14,945	06/30/2042.
15033T	AB	1		11/18/2021.	Redemption 100.0000.....		12,144,072	12,144,072	12,144,072	12,144,072				0		12,144,072			0	187,132	10/25/2032.
15033T	AC	9		11/18/2021.	Redemption 100.0000.....		5,350,000	5,350,000	5,350,000	5,350,000				0		5,350,000			0	106,723	10/25/2032.
15033X	AA	4		10/20/2021.	Paydown.....		54,000,000	54,000,000	54,000,000	54,000,000				0		54,000,000			0	838,249	10/20/2032.
15033X	AC	0		10/20/2021.	Paydown.....		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	275,521	10/20/2032.
152314	DP	2		12/01/2021.	Paydown.....		68,147	68,147	68,141	67,996			151	151		68,147			0	2,794	07/25/2032.
159864	AC	1		03/23/2021.	Call 104.2336.....		15,318,163	14,696,000	15,413,730	15,187,053			(31,352)	(31,352)		15,155,701		(459,701)	(459,701)	1,008,342	04/01/2026.
161175	BB	9		04/08/2021.	Goldman Sachs & Company.....		729,393	700,000	746,162	735,498			(7,055)	(7,055)		728,442		951	951	22,481	07/23/2022.
16678R	DU	8		12/27/2021.	Paydown.....		86,184	86,184	84,461	84,877			1,307	1,307		86,184			0	277	07/25/2036.
171798	AD	3		10/07/2021.	Tax Free Exchange.....		7,557,776	7,500,000	7,565,100	7,556,623			(6,347)	(6,347)		7,550,276		7,500	7,500	261,625	05/15/2027.
17305E	FX	8		03/22/2021.	BNP Paribas Securities Corp.....		1,934,669	1,909,753	1,941,532	1,927,156			(4,530)	(4,530)		1,922,626		12,044	12,044	14,522	11/20/2023.
17305E	GK	5		01/20/2021.	Paydown.....		6,114,526	6,114,526	6,159,074	6,117,525			(2,999)	(2,999)		6,114,526			0	76,126	01/20/2023.
17306U	CE	6		05/01/2021.	Paydown.....		13,110	13,110	13,110	13,093			17	17		13,110			0	217	04/25/2034.
17307G	MC	9		12/25/2021.	Paydown.....		15,558	15,558	15,575	15,569			(11)	(11)		15,558			0	36	12/25/2034.
17326Q	AA	1		12/01/2021.	Paydown.....		2,419,103	2,419,103	2,484,897	2,481,154			(62,051)	(62,051)		2,419,103			0	40,358	09/25/2064.
191216	BZ	2		05/20/2021.	Call 106.7534.....		12,810,406	12,000,000	11,986,080	11,991,736			523	523		11,992,259		7,742	7,742	1,004,656	09/01/2026.
212015	AH	4		04/22/2021.	Call 100.0000.....		7,889,000	7,889,000	7,977,751	7,889,000				0		7,889,000			0	163,861	09/15/2022.
212168	AA	6		08/31/2021.	Redemption 100.0000.....		574,060	574,060	574,060	574,060				0		574,060			0	25,238	02/28/2033.
21872#	AA	5		10/31/2021.	Various.....		368,113	368,113	368,113	368,113				0		368,113			0	9,670	01/31/2040.
22025Y	AP	5		04/13/2021.	Citizens Bank.....		3,045,000	3,000,000	2,931,250	2,979,068			2,422	2,422		2,981,490		63,510	63,510	62,823	05/01/2023.
22357@	AA	9		12/02/2021.	Redemption 100.0000.....		133,673	133,673	133,673	133,673				0		133,673			0	3,949	01/02/2040.
22534D	AA	8		03/22/2021.	Barclays Capital Inc.....		242,344	240,465	244,307	243,150			(687)	(687)		242,463		(120)	(120)	2,347	08/15/2027.
22534D	AA	8		03/15/2021.	Paydown.....		281,404	281,404	285,900	284,546			(3,142)	(3,142)		281,404			0	1,683	08/15/2027.
22535A	AA	3		03/22/2021.	Barclays Capital Inc.....		5,223,993	5,151,946	5,220,445	5,200,008			(10,872)	(10,872)		5,189,136		34,857	34,857	47,179	02/15/2028.
22535A	AA	3		03/15/2021.	Paydown.....		659,978	659,978	668,752	666,134			(6,157)	(6,157)		659,978			0	5,494	02/15/2028.
22535M	AA	7		04/20/2021.	BNP Paribas Securities Corp.....		303,633	300,000	299,933	299,944			8	8		299,951		3,681	3,681	1,450	07/16/2029.
22535M	AC	3		04/20/2021.	BNP Paribas Securities Corp.....		244,706	240,000	239,954	239,959			4	4		239,963		4,743	4,743	1,634	09/17/2029.
22536B	AA	0		03/22/2021.	Barclays Capital Inc.....		3,822,136	3,784,000	3,783,348	3,783,393			57	57		3,783,450		38,686	38,686	12,903	10/15/2029.
225458	XJ	2		12/01/2021.	Paydown.....		31,386	31,386	30,778	30,993			393	393		31,386			0	816	07/25/2035.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
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						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
228189	AB	2		10/14/2021.	Call 104.8078.....		7,454,981	7,113,000	7,243,603	7,156,404		(16,316)		(16,316)		7,140,088		(27,088)	(27,088)	741,198	01/15/2023.
22964*	AC	2		12/31/2021.	Redemption 100.0000.....		503,139	503,139	503,139	503,139				0		503,139			0	12,159	03/31/2041.
233063	AC	0		12/01/2021.	Paydown.....		44,552	44,552	44,551	44,550		2		2		44,552			0	203	09/15/2053.
233331	AR	8		04/08/2021.	Goldman Sachs & Company.....		268,825	250,000	272,638	271,862		(2,060)		(2,060)		269,802		(977)	(977)	3,502	12/01/2023.
233331	AR	8		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.
233331	AS	6		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.
233331	BA	4		04/08/2021.	Goldman Sachs & Company.....		455,122	427,000	462,253	459,994		(3,635)		(3,635)		456,359		(1,236)	(1,236)	11,015	08/01/2023.
233331	BA	4		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.
233851	DJ	0		05/04/2021.	Maturity.....		6,000,000	6,000,000	5,993,040	5,999,178		822		822		6,000,000			0	100,500	05/04/2021.
233851	DL	5		12/07/2021.	Various.....		2,599,950	2,500,000	2,679,800	2,671,373		(63,432)		(63,432)		2,607,942		(7,992)	(7,992)	95,403	05/04/2023.
24703D	AZ	4		06/22/2021.	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.
24703D	BA	8		06/22/2021.	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.
247361	ZV	3		12/10/2021.	Various.....		980,620	980,620	980,620	980,620		0		0		980,620			0	14,709	12/10/2029.
247361	ZW	1		12/10/2021.	Redemption 100.0000.....		1,021,056	1,021,056	1,021,056	1,021,056				0		1,021,056			0	19,145	12/10/2029.
24763L	FN	5		12/01/2021.	Paydown.....		41,180	41,180	41,176	41,106		74		74		41,180			0	793	08/15/2030.
251510	AW	3		12/01/2021.	Paydown.....		7,918	7,918	7,916	7,906		12		12		7,918			0	231	09/25/2033.
251510	FX	6		12/01/2021.	Paydown.....		115,154	117,076	109,846	109,846		0		0		109,846		5,309	5,309	2,979	09/25/2035.
251563	CB	6		12/01/2021.	Paydown.....		14,113	14,113	14,109	14,331		(218)		(218)		14,113			0	372	12/25/2033.
25272K	AG	8		06/22/2021.	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.
25272K	AK	9		06/22/2021.	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.
25278X	AH	2		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.
254683	CK	9		04/15/2021.	Barclays Capital Inc.....		1,368,743	1,340,621	1,370,617	1,358,315		(5,081)		(5,081)		1,353,234		15,509	15,509	14,038	07/15/2024.
25654#	AA	0		03/31/2021.	Redemption 100.0000.....		92,960	92,960	92,960	92,960		0		0		92,960			0	5,262	03/31/2030.
256746	AF	5		04/08/2021.	Goldman Sachs & Company.....		817,832	770,000	828,127	820,498		(6,111)		(6,111)		814,387		3,445	3,445	11,633	05/15/2023.
256746	AF	5		12/01/2021.	Various.....		552,148	529,000	568,817	563,872		(13,867)		(13,867)		550,005		(21,005)	(21,005)	43,591	05/15/2023.
25746U	DC	0		04/08/2021.	Goldman Sachs & Company.....		517,280	500,000	522,425	518,742		(2,549)		(2,549)		516,193		1,087	1,087	9,085	01/15/2023.
260543	CT	8		05/18/2021.	Call 107.6030.....		32,280,900	30,000,000	30,006,288	30,004,652		(633)		(633)		30,004,020		(4,020)	(4,020)	2,761,275	05/15/2024.
26245X	AA	5		07/19/2021.	Paydown.....		22,750,000	22,750,000	22,750,000	22,750,000		0		0		22,750,000			0	384,060	07/17/2030.
26245X	AC	1		07/17/2021.	Paydown.....		7,000,000	7,000,000	7,000,000	7,000,000		0		0		7,000,000			0	153,143	07/17/2030.
26251C	AC	8		03/24/2021.	Redemption 100.0000.....		500,000	500,000	500,000	500,000		0		0		500,000			0	2,992	01/17/2032.
26252V	AG	6		05/27/2021.	Call 100.0000.....		10,500,000	10,500,000	10,500,000	10,500,000		0		0		10,500,000			0	156,388	05/20/2031.
26252V	AJ	0		05/27/2021.	Call 100.0000.....		7,500,000	7,500,000	7,500,000	7,500,000		0		0		7,500,000			0	152,831	05/20/2031.
26441C	AL	9		04/08/2021.	Goldman Sachs & Company.....		752,955	700,000	768,774	759,814		(5,891)		(5,891)		753,923		(968)	(968)	13,595	10/15/2023.
278058	E#	5		06/28/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000		0		0		10,000,000			0	186,031	06/28/2021.
278865	AJ	4		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.
292505	AU	3		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.
29364G	AH	6		04/08/2021.	Goldman Sachs & Company.....		1,556,850	1,500,000	1,594,980	1,572,654		(14,713)		(14,713)		1,557,941		(1,091)	(1,091)	44,500	07/15/2022.
294429	AK	1		05/01/2021.	Call 100.0000.....		9,000,000	9,000,000	8,995,680	8,999,632		292		292		8,999,925		75	75	86,250	06/01/2021.
294754	AS	5		12/01/2021.	Paydown.....		82,818	82,818	82,818	82,711		107		107		82,818			0	1,424	08/25/2032.
30288*	AE	0		12/31/2021.	Redemption 100.0000.....		1,142,000	1,142,000	1,142,000	1,142,000		0		0					0	26,077	12/31/2038.
31428X	AV	8		05/20/2021.	Call 104.5533.....		5,227,667	5,000,000	4,986,500	4,996,591		554		554		4,997,145		2,855	2,855	308,292	04/15/2023.
31428X	BC	9		05/20/2021.	Call 109.7420.....		10,974,197	10,000,000	9,984,500	9,993,181		602		602		9,993,783		6,217	6,217	1,231,086	02/01/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
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						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
345397	XA	6		06/22/2021.	Bank of America BISD Dealer.....		2,525,000	2,500,000	2,500,000	2,500,000				0		2,500,000		25,000	25,000	77,122	01/09/2022.
36226M	AE	3		11/01/2021.	Paydown.....		17,308	17,308	17,309	17,251		57		57		17,308				604	07/20/2031.
36228F	3Q	7		12/01/2021.	Paydown.....		8,766	8,766	8,766	8,743		23		23		8,766				184	04/25/2034.
36242D	DE	0		12/01/2021.	Paydown.....		532,648	532,648	532,631	530,917		1,730		1,730		532,648				17,720	06/25/2034.
38119#	AA	2		11/06/2021.	Redemption 100.0000.....		199,915	199,915	199,915	199,915				0		199,915				8,671	05/06/2025.
38136N	AB	2		09/03/2021.	Redemption 100.0000.....		18,100,000	18,100,000	18,100,000	18,100,000				0		18,100,000				333,463	07/20/2031.
38136N	AC	0		09/03/2021.	Redemption 100.0000.....		8,250,000	8,250,000	8,250,000	8,250,000				0		8,250,000				199,762	07/20/2031.
38141G	XL	3		04/08/2021.	Goldman Sachs & Company.....		1,999,780	2,000,000	2,000,000	2,000,000				0		2,000,000		(220)	(220)	4,981	11/17/2023.
38218D	AA	7		12/15/2021.	Paydown.....		471,465	471,465	496,646	495,006		(23,541)		(23,541)		471,465				11,044	10/15/2054.
38218G	AA	0		12/15/2021.	Paydown.....		176,365	176,365	185,131	184,434		(8,069)		(8,069)		176,365				4,152	10/15/2053.
38218Q	AA	8		12/15/2021.	Paydown.....		3,422,462	3,422,462	3,422,100	3,422,156		307		307		3,422,462				65,743	10/15/2053.
383909	AG	3		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)	140,246	06/15/2027.
39121J	A*	1		07/01/2021.	Redemption 100.0000.....		1,627,907	1,627,907	1,627,907	1,627,907				0		1,627,907				94,581	07/01/2021.
419838	AA	5		07/15/2021.	Redemption 100.0000.....		1,981,644	1,981,644	1,976,623	1,977,900		3,743		3,743		1,981,644				62,517	01/15/2026.
423452	AC	5		10/27/2021.	Call 111.5819.....		5,802,260	5,200,000	5,186,407	5,190,014		1,740		1,740		5,191,754		8,246	8,246	872,270	03/15/2025.
44919*	AC	2		12/31/2021.	Redemption 100.0000.....		391,461	391,461	391,461	391,461				0		391,461				7,752	12/31/2031.
45254N	GA	9		12/27/2021.	Paydown.....		4,349	4,349	4,283	4,308		41		41		4,349				22	10/25/2033.
45254N	PV	3		12/29/2021.	Paydown.....		192,251	192,251	188,199	188,199		4,052		4,052		192,251				607	08/25/2035.
45254T	PM	0		12/01/2021.	Paydown.....		9,151	9,151	9,138	9,138		13		13		9,151				244	08/25/2034.
45254T	TN	4		12/29/2021.	Paydown.....		688,634	688,634	688,634	688,634				0		688,634				1,320	05/25/2036.
465685	AM	7		04/08/2021.	Goldman Sachs & Company.....		206,500	200,000	209,316	207,595		(1,181)		(1,181)		206,414		86	86	2,205	11/15/2022.
466247	MU	4		12/01/2021.	Paydown.....		164,769	164,769	166,134	164,788		(19)		(19)		164,769				2,783	01/25/2035.
46640J	AS	6		12/01/2021.	Paydown.....		339,211	339,211	350,474	340,983		(1,772)		(1,772)		339,211				6,303	01/15/2046.
49271V	AG	5		04/08/2021.	Goldman Sachs & Company.....		869,635	811,000	887,664	875,735		(7,758)		(7,758)		867,976		1,659	1,659	12,521	05/25/2023.
49271V	AG	5		03/16/2021.	Call 107.7980.....		3,417,197	3,170,000	3,469,228	3,423,070		(22,222)		(22,222)		3,400,848		(230,848)	(230,848)	286,850	05/25/2023.
49327M	2W	3		06/15/2021.	Maturity.....		2,000,000	2,000,000	1,999,720	1,999,956		44		44		2,000,000				33,500	06/15/2021.
494550	BC	9		03/01/2021.	Maturity.....		13,000,000	13,000,000	12,973,480	12,999,485		515		515		13,000,000				377,000	03/01/2021.
50026*	AA	3		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.
50026*	AA	3		08/15/2021.	Redemption 100.0000.....		56,760	56,760	59,965	57,152		(392)		(392)		56,760				1,627	12/15/2022.
50077L	AY	2		01/21/2021.	Tax Free Exchange.....		5,770,100	5,700,000	5,771,193	5,770,165		(65)		(65)		5,770,100				84,906	10/01/2049.
50180L	AD	2		08/11/2021.	Paydown.....		479,977	463,196	479,977	478,978		998		998		479,977				12,839	04/15/2041.
513075	BL	4		02/03/2021.	Call 102.8750.....		23,033,713	22,390,000	23,434,183	22,895,317		(16,815)		(16,815)		22,878,502		(488,502)	(488,502)	1,294,577	02/01/2026.
513272	AA	2		11/18/2021.	Call 102.3130.....		7,560,931	7,390,000	7,438,450	7,415,516		(7,574)		(7,574)		7,407,942		(17,942)	(17,942)	528,858	11/01/2024.
513272	AB	0		11/18/2021.	Call 102.4380.....		16,492,518	16,100,000	16,086,613	16,065,189		(2,462)		(2,462)		16,062,727		37,273	37,273	1,214,457	11/01/2026.
52518R	CD	6		12/27/2021.	Paydown.....		19,895	19,895	9,730	9,730				0		9,730		10,165	10,165	114	09/26/2045.
52736R	BG	6		09/30/2021.	Call 102.3332.....		3,424,069	3,346,000	3,331,000	3,338,268		462		462		3,338,731		7,269	7,269	154,399	05/01/2025.
54233*	AA	4		12/15/2021.	Redemption 100.0000.....		1,750,000	1,750,000	1,750,000	1,750,000				0		1,750,000				42,875	12/15/2021.
55354G	AD	2		04/12/2021.	Call 103.6490.....		24,234,173	23,381,000	24,299,809	23,877,490		(39,703)		(39,703)		23,837,786		(456,786)	(456,786)	1,627,506	08/01/2026.
55354G	AF	7		09/02/2021.	Call 106.7130.....		21,342,600	20,000,000	20,005,000	20,003,331		(462)		(462)		20,002,868		(2,868)	(2,868)	2,199,614	05/15/2027.
55396#	AA	0		12/31/2021.	Redemption 100.0000.....		1,233,695	1,233,695	1,233,695	1,233,695				0		1,233,695				22,972	05/31/2039.
55820J	AL	4		10/29/2021.	Redemption 100.0000.....		28,000,000	28,000,000	28,000,000	28,000,000				0		28,000,000				455,166	10/15/2032.
55820J	AQ	3		10/29/2021.	Redemption 100.0000.....		28,000,000	28,000,000	28,000,000	28,000,000				0		28,000,000				632,032	10/15/2032.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
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						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
55955E	AA	6		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.
55955E	AE	8		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.
55955L	AA	0		12/08/2021.	Redemption 100.0000.....		10,850,000	10,850,000	10,850,000	10,850,000				0		10,850,000			0	179,781	10/25/2031.
55955L	AC	6		12/08/2021.	Redemption 100.0000.....		3,350,000	3,350,000	3,350,000	3,350,000				0		3,350,000			0	70,077	10/25/2031.
564759	QB	7		03/01/2021.	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	8,654	12/01/2021.
565849	AK	2		04/29/2021.	Call 103.7295.....		8,298,362	8,000,000	7,826,560	7,937,910		10,762		10,762		7,948,672		51,328	51,328	409,118	11/01/2022.
576434	A2	0		12/01/2021.	Paydown.....		244,268	244,268	246,711	244,977		(709)		(709)		244,268			0	6,855	01/25/2035.
576434	J5	4		12/01/2021.	Paydown.....		226,569	226,569	230,605	226,590		(21)		(21)		226,569			0	6,515	03/25/2035.
576434	N2	6		12/01/2021.	Paydown.....		42,343	42,343	41,632	41,913		430		430		42,343			0	1,143	04/25/2035.
576434	UH	5		12/01/2021.	Paydown.....		129	129	129	129				0		129			0	2	08/25/2034.
57643M	JM	7		12/01/2021.	Paydown.....		132,225	132,225	129,746	130,765		1,460		1,460		132,225			0	5,393	12/25/2034.
58013M	FE	9		04/08/2021.	Goldman Sachs & Company.....		94,855	90,000	96,648	95,634		(719)		(719)		94,915		(61)	(61)	1,600	04/01/2023.
58013M	FH	2		10/22/2021.	NLAIC S/A Pension Risk Tfer.....		971,017	750,000	975,818	975,488		(4,471)		(4,471)		971,017			0	38,103	09/01/2048.
58155Q	AG	8		11/16/2021.	Various.....		5,741,776	5,610,000	5,871,594	5,859,442		(91,105)		(91,105)		5,768,338		(26,562)	(26,562)	176,579	03/15/2023.
58769E	AB	4		03/22/2021.	Barclays Capital Inc.....		3,026,130	3,025,539	3,025,263	3,025,343		35		35		3,025,378		752	752	2,579	02/15/2023.
58769E	AB	4		03/15/2021.	Paydown.....		74,461	74,461	74,454	74,456		5		5		74,461			0	58	02/15/2023.
589929	XZ	6		08/01/2021.	Paydown.....		82,383	82,383	82,350	82,141		12		12		82,153		230	230	1,820	09/25/2032.
59166E	AA	3		12/01/2021.	Paydown.....		308,717	308,717	313,112	312,223		(3,506)		(3,506)		308,717			0	5,970	04/25/2058.
59217G	CR	8		10/09/2021.	Maturity.....		6,000,000	6,000,000	5,996,940	5,999,186		814		814		6,000,000			0	207,000	10/09/2021.
59549W	AB	9		12/15/2021.	Paydown.....		85,696	85,696	85,694	85,695		1		1		85,696			0	2,557	07/15/2038.
59980Y	AB	1		12/01/2021.	Paydown.....		5,015,784	5,015,784	5,278,633	5,242,740		(226,957)		(226,957)		5,015,784			0	93,436	04/25/2066.
59981B	AC	8		12/01/2021.	Paydown.....		112,322	112,322	112,855	112,702		(380)		(380)		112,322			0	1,772	07/25/2059.
60700K	AB	8		03/10/2021.	RBC Capital Markets LLC.....		800,719	800,000	799,916	799,930		15		15		799,945		774	774	743	08/14/2023.
607120	FL	1		11/09/2021.	Redemption 100.0000.....		604,220	604,220	604,220	604,220				0		604,220			0	12,056	05/09/2039.
609207	AS	4		03/31/2021.	Various.....		2,724,801	2,638,700	2,747,615	2,733,410		(10,488)		(10,488)		2,722,922		(84,222)	(84,222)	112,268	04/13/2023.
61747W	AF	6		01/25/2021.	Maturity.....		4,500,000	4,500,000	4,531,660	4,500,268		(268)		(268)		4,500,000			0	129,375	01/25/2021.
61763B	AS	3		12/01/2021.	Paydown.....		606,650	606,650	624,845	609,521		(2,871)		(2,871)		606,650			0	11,751	11/15/2046.
61945C	AA	1		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.
626717	AF	9		04/04/2021.	Call 107.3982.....		6,937,923	6,460,000	6,428,217	6,452,509		961		961		6,453,470		6,530	6,530	587,178	12/01/2022.
62927#	AN	6		10/15/2021.	Redemption 100.0000.....		761,290	761,290	761,290	761,290				0		761,290			0	22,972	04/15/2035.
62942Q	CR	2		05/20/2021.	Nationwide Mutual.....		1,225,607	1,220,000	1,219,998	1,219,998				0		1,219,998		5,609	5,609	7,489	08/15/2053.
62942Q	CS	0		05/20/2021.	Nationwide Mutual.....		602,222	600,000	599,999	599,999				0		599,999		2,223	2,223	4,709	08/15/2053.
62942Q	CT	8		05/20/2021.	Nationwide Mutual.....		553,317	550,000	550,000	549,999				0		549,999		3,318	3,318	5,374	08/15/2053.
62942Q	CW	1		05/20/2021.	Nationwide Mutual.....		1,303,338	1,300,000	1,299,998	1,299,998				0		1,299,998		3,340	3,340	8,258	09/15/2053.
62942Q	CX	9		05/20/2021.	Nationwide Mutual.....		200,734	200,000	199,999	199,999				0		200,000		735	735	1,484	09/15/2053.
62942Q	DB	6		07/15/2021.	Paydown.....		1,320,000	1,320,000	1,319,998	1,319,993		7		7		1,320,000			0	10,085	10/15/2052.
62942Q	DB	6		05/20/2021.	Nationwide Mutual.....		200,707	200,000	199,999	199,999		(4)		(4)		199,995		711	711	1,134	10/15/2052.
62942Q	DC	4		07/15/2021.	Paydown.....		160,000	160,000	160,000	159,998		2		2		160,000			0	1,453	10/15/2052.
63080#	AA	5		12/20/2021.	Call 100.0000.....		387,001	387,001	387,001	387,001				0		387,001			0	11,200	09/15/2028.
637071	AJ	0		04/09/2021.	Call 103.7180.....		2,964,260	2,858,000	2,847,711	2,855,825		300		300		2,856,125		1,875	1,875	132,681	12/01/2022.
64133K	AA	9		01/20/2021.	Paydown.....		20,250,000	20,250,000	20,250,000	20,250,000				0		20,250,000			0	69,261	04/20/2033.

SCHEDULE D - PART 4

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

E14.8

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification			Description													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.
64133K	AC	5	Neuberger Berman CLO Ltd CLO Ser 2020-36	01/20/2021	Paydown				6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	29,415	04/20/2033
64133R	AA	4	Neuberger Berman CLO Ltd CLO Ser 2020-38	10/20/2021	Paydown				12,350,000	12,350,000	12,350,000	12,350,000				0		12,350,000			0	190,212	10/20/2032
64133R	AC	0	Neuberger Berman CLO Ltd CLO Ser 2020-38	10/20/2021	Paydown				6,300,000	6,300,000	6,300,000	6,300,000				0		6,300,000			0	123,001	10/20/2032
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2	12/01/2021	Paydown				13,147	13,147	13,144	13,123		24		24		13,147			0	288	11/25/2033
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019	12/01/2021	Paydown				338,697	338,697	346,475	345,559		(6,862)		(6,862)		338,697			0	6,333	09/25/2059
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016	12/01/2021	Paydown				216,494	216,494	225,965	224,673		(8,180)		(8,180)		216,494			0	4,244	11/25/2035
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017	12/01/2021	Paydown				142,705	142,705	134,857	135,672		7,033		7,033		142,705			0	2,971	08/27/2057
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019	12/01/2021	Paydown				1,903,237	1,903,237	2,034,977	2,019,147		(115,910)		(115,910)		1,903,237			0	39,835	12/25/2057
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019	12/01/2021	Paydown				4,093,805	4,093,805	4,151,493	4,138,272		(44,467)		(44,467)		4,093,805			0	74,493	02/25/2049
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019	12/01/2021	Paydown				3,486,268	3,486,268	3,580,235	3,566,875		(80,607)		(80,607)		3,486,268			0	65,413	08/25/2059
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019	12/01/2021	Paydown				7,181,054	7,181,054	7,392,008	7,341,747		(160,693)		(160,693)		7,181,054			0	132,400	12/25/2058
651639	AN	6	Newmont Mining Corp Co Gtd Nt	12/15/2021	Call	100.0000			7,000,000	7,000,000	7,059,850	7,008,651		(6,839)		(6,839)		7,001,813		(1,813)	(1,813)	306,250	03/15/2022
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23	12/15/2021	Redemption	100.0000			193,574	193,574	193,568	193,573		1		1		193,574			0	6,505	05/15/2023
65473Q	BC	6	NiSource Finance Corp Sr Nt	10/22/2021	NLAIC S/A Pension Risk Tfer				163,775	124,000	164,884	164,826		(1,051)		(1,051)		163,775			0	7,060	02/15/2044
65473Q	BF	9	NiSource Finance Corp Sr Nt	10/22/2021	NLAIC S/A Pension Risk Tfer				416,085	324,000	418,213	418,103		(2,018)		(2,018)		416,085			0	13,269	05/15/2047
654740	AN	9	Nissan Motor Acceptance Corp Sr Nt	03/08/2021	Maturity				1,500,000	1,500,000	1,498,185	1,499,930		70		70		1,500,000			0	19,125	03/08/2021
654894	AF	1	Noble Energy Inc Sr Nt	01/06/2021	Various				11,407,495	10,000,000	12,057,310	11,410,126		(2,631)		(2,631)		11,407,495			0	211,111	04/01/2027
655044	AG	0	Noble Energy Inc Sr Nt	01/06/2021	Various				36,118,643	36,000,000	36,118,280	36,118,683		(40)		(40)		36,118,643			0	267,750	11/15/2043
655044	AH	8	Noble Energy Inc Sr Nt	01/06/2021	Tax Free Exchange				19,835,513	19,750,000	19,904,958	19,835,800		(287)		(287)		19,835,513			0	109,119	11/15/2024
655044	AJ	4	Noble Energy Inc Sr Nt	01/06/2021	Tax Free Exchange				9,810,042	9,500,000	9,827,470	9,810,139		(97)		(97)		9,810,042			0	67,965	11/15/2044
655044	AP	0	Noble Energy Inc Sr Nt	01/06/2021	Tax Free Exchange				23,143,373	23,600,000	22,995,932	23,142,632		740		740		23,143,373			0	431,585	01/15/2028
655044	AQ	8	Noble Energy Inc Sr Nt	01/06/2021	Tax Free Exchange				1,293,413	1,300,000	1,292,642	1,293,404		9		9		1,293,413			0	9,506	10/15/2029
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	12/01/2021	Paydown				2,638	2,638	2,638	2,636		2		2		2,638			0	81	03/25/2034
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	12/01/2021	Paydown				28,207	28,207	27,985	28,038		169		169		28,207			0	902	07/25/2034
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	12/01/2021	Paydown				1,505	1,505	1,505	1,502		3		3		1,505			0	44	10/25/2034
666807	BQ	4	Northrop Grumman Corp Sr Nt	03/24/2021	Call	103.4370			1,344,681	1,300,000	1,358,812	1,347,230		(6,229)		(6,229)		1,341,001		(41,001)	(41,001)	59,322	10/15/2022
674599	CS	2	Occidental Petroleum Corp Sr Nt	11/15/2021	Various				2,717,905	2,650,000	2,636,909	2,638,484		1,004		1,004		2,639,488		78,417	78,417	115,213	08/15/2029
674599	CW	3	Occidental Petroleum Corp Sr Nt	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
67575N	BW	2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	05/20/2021	Nationwide Mutual				6,433,018	6,400,000	6,399,988	6,399,990		3		3		6,399,992		33,025	33,025	35,202	08/15/2052
67575N	BX	0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	05/20/2021	Nationwide Mutual				362,115	360,000	360,000	360,000		0		0		360,000		2,116	2,116	2,750	08/15/2052
67575N	BY	8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	05/20/2021	Nationwide Mutual				270,739	269,000	269,000	269,000		0		0		269,000		1,739	1,739	2,687	08/15/2052
679574	AG	8	Old Dominion Elec 1st Mtg Bd	12/01/2021	Redemption	100.0000			83,333	83,333	83,333	83,333				0		83,333			0	5,175	12/01/2028
68233J	AR	5	Oncor Electric Delivery 1st Lien	04/08/2021	Goldman Sachs & Company				551,008	534,000	562,152	556,718		(5,401)		(5,401)		551,317		(309)	(309)	7,967	06/01/2022
68389X	BL	8	Oracle Corp Sr Nt 2.400% 09/15/23	04/08/2021	Goldman Sachs & Company				364,081	350,000	370,384	367,704		(1,808)		(1,808)		365,895		(1,815)	(1,815)	4,830	09/15/2023
69352P	AE	3	PPL Capital Funding Inc Sr Nt	04/08/2021	Goldman Sachs & Company				208,182	200,000	212,170	209,776		(1,623)		(1,623)		208,153		29	29	2,547	12/01/2022
69352P	AE	3	PPL Capital Funding Inc Sr Nt	07/15/2021	Various				885,649	850,000	901,723	891,547		(13,311)		(13,311)		878,236		(28,236)	(28,236)	54,160	12/01/2022
69362B	AY	8	PSEG Power LLC Sr Nt 4.150% 09/15/21	06/15/2021	Call	100.0000			3,500,000	3,500,000	3,530,520	3,502,567		(1,647)		(1,647)		3,500,920		(920)	(920)	108,938	09/15/2021
69362B	BA	9	PSEG Power LLC Sr Nt 4.300% 11/15/23	10/08/2021	Call	107.8420			2,696,049	2,500,000	2,731,900	2,582,797		(21,418)		(21,418)		2,561,378		(61,378)	(61,378)	292,500	11/15/2023
70163#	AA	0	Parliament Funding (Owl Rock) Nt	08/26/2021	Redemption	100.0000			1,059,664	1,059,664	1,059,664	1,059,664				0		1,059,664			0	24,007	07/15/2030
73019#	AD	4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	11/15/2021	Redemption	100.0000			266,678	266,678	266,678	266,678				0		266,678			0	6,100	11/15/2027
73943#	AD	5	Prairie Breeze Sr Nt Cl B	12/31/2021	Redemption	100.0000			101,263	101,263	101,263	101,263				0		101,263			0	2,019	05/01/2039
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt	12/23/2021	Paydown				54,901	54,901	3,048	3,048				51,852		54,901			0	408	03/23/2035

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

E14.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
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						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
74042C	AA	6		12/22/2021.	Paydown.....		1,264,119	1,264,119	858,021	973,277		290,842		290,842		1,264,119			0	11,719	03/22/2038.
74042H	AC	1		12/22/2021.	Paydown.....		35,192	35,192	35,197	35,194		(3)		(3)		35,192			0	169	12/22/2035.
74042J	AA	1		12/22/2021.	Redemption 100.0000.....		564,154	564,154	564,154	564,154				0		564,154			0	1,194	03/22/2038.
74114B	AC	7		03/22/2021.	JP Morgan Securities LLC.....		4,206,810	4,205,167	4,204,915	4,204,965		42		42		4,205,007		1,802	1,802	6,013	02/15/2024.
74114B	AC	7		03/15/2021.	Paydown.....		294,833	294,833	294,815	294,819		14		14		294,833			0	383	02/15/2024.
742741	AA	9		01/01/2021.	Redemption 100.0000.....		305,750	305,750	402,786	305,750				0		305,750			0	14,309	01/01/2021.
74340X	BE	0		03/08/2021.	Call 112.4650.....		52,858,550	47,000,000	46,668,530	46,824,005		6,069		6,069		46,830,074		169,926	169,926	6,480,321	11/01/2025.
74922P	AC	8		12/27/2021.	Paydown.....		107,103	104,346	69,820	69,820				0		69,820		37,282	37,282	207	02/25/2037.
75513E	BW	0		08/26/2021.	Various.....		1,126,116	1,100,000	1,138,946	1,137,613		(14,318)		(14,318)		1,123,294		(23,294)	(23,294)	45,289	12/15/2022.
758465	AC	2		11/23/2021.	Redemption 100.0000.....		36,000,000	36,000,000	36,000,000	36,000,000				0		36,000,000			0	538,424	10/15/2032.
758465	AE	8		11/23/2021.	Redemption 100.0000.....		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	230,788	10/15/2032.
758465	AS	1		11/23/2021.	Redemption 100.0000.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	34,406	10/15/2032.
758465	AQ	7		11/23/2021.	Redemption 100.0000.....		1,200,000	1,200,000	1,200,000	1,200,000				0		1,200,000			0	21,285	10/15/2032.
760759	AM	2		04/08/2021.	Goldman Sachs & Company.....		235,432	218,370	241,788	238,139		(2,590)		(2,590)		235,549		(117)	(117)	4,235	05/15/2023.
76114H	AK	1		12/01/2021.	Paydown.....		17,592	18,407	16,767	16,767				0		16,767		824	824	614	05/25/2037.
78081B	AA	1		08/05/2021.	Various.....		2,763,300	2,768,000	2,761,388	2,761,979		1,321		1,321		2,763,300			0	19,203	09/02/2023.
78402C	AA	1		12/01/2021.	Redemption 100.0000.....		126,597	126,597	132,377	127,559		(963)		(963)		126,597			0	4,788	11/10/2028.
78434T	AC	6		04/15/2021.	Paydown.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	207,711	04/15/2031.
78434T	AC	2		04/15/2021.	Paydown.....		2,000,000	2,000,000	1,967,000	1,970,207		29,793		29,793		2,000,000			0	35,278	04/15/2031.
785592	AH	9		12/15/2021.	Call 100.3114.....		2,507,784	2,500,000	2,687,500	2,544,978		(33,389)		(33,389)		2,511,589		(11,589)	(11,589)	194,485	03/15/2022.
80285R	AB	4		03/22/2021.	Barclays Capital Inc.....		1,085,757	1,085,036	1,085,028	1,085,032		2		2		1,085,034		723	723	1,850	05/15/2023.
80285R	AB	4		03/15/2021.	Paydown.....		779,868	779,868	779,862	779,864		3		3		779,868			0	778	05/15/2023.
805564	PB	1		12/01/2021.	Paydown.....		10,763	10,763	10,763	10,763				0		10,763			0	194	12/25/2033.
81441P	BZ	3		06/01/2021.	Paydown.....		60,384	60,384	60,384	60,384				0		60,384			0	1,005	11/25/2034.
816851	AY	5		12/03/2021.	Call 109.0138.....		65,408,270	60,000,000	59,950,740	59,973,587		4,616		4,616		59,978,203		21,797	21,797	7,770,770	11/15/2025.
82967N	BE	7		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.
8426EP	AA	6		04/08/2021.	Goldman Sachs & Company.....		520,725	500,000	526,948	523,524		(2,352)		(2,352)		521,172		(447)	(447)	6,499	10/01/2023.
846031	AC	0		11/23/2021.	Redemption 100.0000.....		23,500,000	23,500,000	23,500,000	23,500,000				0		23,500,000			0	387,034	07/20/2032.
846031	AC	6		11/23/2021.	Redemption 100.0000.....		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	182,385	07/20/2032.
84859M	AA	5		08/15/2021.	Redemption 100.0000.....		842,416	842,416	859,239	858,663		(16,247)		(16,247)		842,416			0	24,009	02/15/2026.
863173	AC	4		06/10/2021.	Paydown.....		4,100,000	4,100,000	4,100,000	4,100,000				0		4,100,000			0	47,167	10/15/2028.
863173	AE	0		06/10/2021.	Paydown.....		3,200,000	3,200,000	3,200,000	3,200,000				0		3,200,000			0	51,896	10/15/2028.
863579	CD	8		12/01/2021.	Paydown.....		56,497	56,497	56,983	56,701		(37)		(37)		56,664		(167)	(167)	623	10/25/2034.
863667	BB	6		11/30/2021.	Various.....		18,439,288	18,566,667	18,557,607	18,557,737		1,024		1,024		18,558,762		(119,473)	(119,473)	104,779	12/01/2023.
86787E	AX	5		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.
867914	BK	8		02/03/2021.	Call 100.0000.....		7,000,000	7,000,000	6,984,810	6,999,454		296		296		6,999,749		251	251	84,583	03/03/2021.
87264A	AP	0		03/27/2021.	Call 103.2500.....		18,223,625	17,650,000	19,391,250	18,236,730		(50,109)		(50,109)		18,186,621		(536,621)	(536,621)	1,376,700	01/15/2026.
87264A	AU	9		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.
87264A	AY	1		05/27/2021.	Tax Free Exchange.....		13,020,671	10,750,000	13,045,665	13,039,792		(19,121)		(19,121)		13,020,671			0	298,313	04/15/2050.
87264A	BH	7		05/27/2021.	Tax Free Exchange.....		6,146,288	6,000,000	6,159,540	6,154,689		(8,401)		(8,401)		6,146,288			0	113,775	02/15/2028.
87264A	BJ	3		05/27/2021.	Tax Free Exchange.....		12,973,374	12,500,000	12,995,750	12,991,209		(17,835)		(17,835)		12,973,374			0	294,844	02/15/2031.
87264A	BM	6		05/27/2021.	Tax Free Exchange.....		32,674,672	32,250,000	32,679,432	32,678,532		(3,860)		(3,860)		32,674,672			0	682,894	02/15/2051.

SCHEDULE D - PART 4

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

E14.10

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
						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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
												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.						
CUSIP Identification	Description			For re i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
91838*	AA	5	VA Springfield CTL Ls Fin Tr.....	..	12/21/2021.	Redemption 100.0000.....	.....	635,124	635,124	635,124	635,124	.....	.....	.....	0	.....	635,124	.....	.....	0	13,427	06/21/2038.
92338B	AC	9	Verde CLO Ltd CLO Ser 2019-1A CI A.....	..	04/15/2021.	Paydown.....	.....	10,701,449	10,701,449	10,701,449	10,701,449	.....	.....	.....	0	.....	10,701,449	.....	.....	0	85,970	04/15/2032.
92338B	AE	5	Verde CLO Ltd CLO Ser 2019-1A CI B.....	..	04/15/2021.	Paydown.....	.....	3,500,000	3,500,000	3,500,000	3,500,000	.....	.....	.....	0	.....	3,500,000	.....	.....	0	37,849	04/15/2032.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	..	05/28/2021.	Call 110.3160.....	.....	4,412,640	4,000,000	4,347,040	4,111,592	.....	(15,886)	.....	(15,886)	.....	4,095,706	.....	(95,706)	(95,706)	557,412	09/15/2023.
92553P	AT	9	Viacom Inc Sr Nt 4.250% 09/01/23.....	..	03/29/2021.	Call 108.9670.....	.....	12,204,304	11,200,000	11,523,936	11,307,637	.....	(9,260)	.....	(9,260)	.....	11,298,377	.....	(98,377)	(98,377)	1,279,326	09/01/2023.
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1.....	..	04/15/2021.	Wells Fargo Securities LLC.....	.....	2,397,377	2,381,747	2,381,711	2,381,379	.....	(210)	.....	(210)	.....	2,381,170	.....	16,208	16,208	14,106	08/25/2055.
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1.....	..	12/01/2021.	Paydown.....	.....	2,020,406	2,020,406	2,020,376	2,020,094	.....	312	.....	312	.....	2,020,406	.....	.....	0	16,992	08/25/2055.
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10.....	..	12/01/2021.	Paydown.....	.....	43,820	43,820	43,173	43,498	.....	322	.....	322	.....	43,820	.....	.....	0	619	10/25/2033.
92939U	AC	0	WEC Energy Group Inc Sr Nt.....	..	11/16/2021.	Citigroup.....	.....	24,779,235	24,900,000	24,891,036	24,891,906	.....	2,618	.....	2,618	.....	24,894,524	.....	(115,289)	(115,289)	160,155	09/15/2023.
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2021.	Paydown.....	.....	17,400	18,541	18,691	18,617	.....	(12)	.....	(12)	.....	18,605	.....	(1,204)	(1,204)	474	10/25/2035.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	12/15/2021.	Redemption 100.0000.....	.....	52,777	52,777	55,257	53,989	.....	(1,212)	.....	(1,212)	.....	52,777	.....	.....	0	2,134	05/15/2032.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	..	12/01/2021.	Redemption 100.0000.....	.....	119,671	119,671	119,671	119,671	.....	.....	.....	0	.....	119,671	.....	.....	0	4,492	11/01/2022.
9497ER	AD	6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....	..	10/25/2021.	Paydown.....	.....	3,297,195	3,297,195	3,297,195	3,297,195	.....	.....	.....	0	.....	3,297,195	.....	.....	0	14,467	04/25/2035.
95002X	BA	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....	..	12/01/2021.	Paydown.....	.....	174,556	174,556	174,551	174,547	.....	9	.....	9	.....	174,556	.....	.....	0	865	08/15/2053.
96042P	AB	8	Westlake Auto Receivables Tr LBASS Ser 2.....	..	03/22/2021.	RBC Capital Markets LLC.....	.....	4,951,056	4,936,978	4,938,403	4,937,965	.....	(146)	.....	(146)	.....	4,937,818	.....	13,238	13,238	12,626	02/15/2024.
96042P	AB	8	Westlake Auto Receivables Tr LBASS Ser 2.....	..	03/15/2021.	Paydown.....	.....	1,180,179	1,180,179	1,180,519	1,180,414	.....	(236)	.....	(236)	.....	1,180,179	.....	.....	0	1,811	02/15/2024.
96042Q	AC	4	Westlake Auto Receivables Tr LBASS Ser 2.....	..	03/10/2021.	BNP Paribas Securities Corp.....	.....	16,523,848	16,500,000	16,499,088	16,499,176	.....	173	.....	173	.....	16,499,349	.....	24,499	24,499	22,330	05/15/2024.
96188#	AA	6	WETT Holdings LLC Sr Sec Nt.....	..	12/30/2021.	Redemption 100.0000.....	.....	266,667	266,667	266,667	266,667	.....	.....	.....	0	.....	266,667	.....	.....	0	6,465	12/18/2024.
976657	AL	0	Wisconsin Energy Corp Sr Nt.....	..	12/17/2021.	Call 107.3581.....	.....	644,149	600,000	614,748	607,656	.....	(1,557)	.....	(1,557)	.....	606,099	.....	(6,099)	(6,099)	65,567	06/15/2025.
98212B	AL	7	WPX Energy Inc Sr Nt 4.500% 01/15/30.....	..	03/26/2021.	Call 104.5000.....	.....	913,330	874,000	874,000	874,000	.....	.....	.....	0	.....	874,000	.....	.....	0	66,752	01/15/2030.
98212B	AL	7	WPX Energy Inc Sr Nt 4.500% 01/15/30.....	..	06/10/2021.	Tax Free Exchange.....	.....	1,638,223	1,626,000	1,638,500	1,637,205	.....	(608)	.....	(608)	.....	1,636,597	.....	1,626	1,626	66,056	01/15/2030.
98389B	AZ	3	Xcel Energy Inc Sr Nt 0.500% 10/15/23.....	..	04/08/2021.	Goldman Sachs & Company.....	.....	1,502,025	1,500,000	1,498,590	1,498,714	.....	128	.....	128	.....	1,498,841	.....	3,184	3,184	4,104	10/15/2023.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	..	12/10/2021.	Redemption 108.9490.....	.....	1,825,656	1,675,697	1,675,697	1,675,697	.....	149,959	.....	149,959	.....	1,825,656	.....	.....	0	164,228	12/23/2022.
98956P	AT	9	Zimmer Hldgs Inc Sr Nt.....	..	12/01/2021.	Call 107.7610.....	.....	13,577,886	12,600,000	14,187,830	14,180,431	.....	(148,518)	.....	(148,518)	.....	14,031,914	.....	(1,431,914)	(1,431,914)	1,513,404	03/20/2030.
98978V	AB	9	Zoetis Inc Sr Nt 3.250% 02/01/23.....	..	04/08/2021.	Goldman Sachs & Company.....	.....	302,441	290,000	307,014	304,811	.....	(2,234)	.....	(2,234)	.....	302,578	.....	(137)	(137)	6,571	02/01/2023.
C9716#	AK	5	Waste Connections Inc Sr Nt Ser 2017A Tr.....	..	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.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	A	07/15/2021.	Redemption 100.0000.....	.....	409,600	409,600	409,600	409,600	.....	.....	.....	0	.....	409,600	.....	.....	0	10,138	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	A	07/15/2021.	Redemption 100.0000.....	.....	358,400	358,400	358,400	358,400	.....	.....	.....	0	.....	358,400	.....	.....	0	9,542	07/15/2031.
67077M	AJ	7	Nutrien Ltd Sr Nt 3.150% 10/01/22.....	A	04/08/2021.	Goldman Sachs & Company.....	.....	196,129	190,000	198,928	197,266	.....	(1,340)	.....	(1,340)	.....	195,925	.....	204	204	3,175	10/01/2022.
67077M	AK	4	Nutrien Ltd Sr Nt 3.500% 06/01/23.....	A	12/16/2021.	Call 103.9910.....	.....	259,978	250,000	267,518	264,642	.....	(6,435)	.....	(6,435)	.....	258,206	.....	(8,206)	(8,206)	19,092	06/01/2023.
683715	AB	2	Open Text Corp Sr Nt 5.875% 06/01/26.....	A	12/09/2021.	Call 102.9375.....	.....	1,945,519	1,890,000	1,965,600	1,957,222	.....	(10,350)	.....	(10,350)	.....	1,946,872	.....	(56,872)	(56,872)	169,024	06/01/2026.
867224	AA	5	Suncor Energy Inc Sr Nt.....	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.
98417E	AK	6	Xstrata Finance Canada Sr Nt.....	..	11/15/2021.	Maturity.....	.....	5,001,000	5,001,000	5,367,973	5,041,449	.....	(40,449)	.....	(40,449)	.....	5,001,000	.....	.....	0	247,550	11/15/2021.
00973R	AC	7	Aker BP ASA Sr Nt 5.875% 03/31/25.....	D	03/31/2021.	Call 102.9380.....	.....	21,050,821	20,450,000	20,891,700	20,667,034	.....	(22,304)	.....	(22,304)	.....	20,644,729	.....	(194,729)	(194,729)	1,201,540	03/31/2025.
00973R	AD	5	Aker BP ASA Sr Nt 4.750% 06/15/24.....	D	06/15/2021.	Call 102.3750.....	.....	8,056,913	7,870,000	7,915,325	7,902,415	.....	(3,970)	.....	(3,970)	.....	7,898,444	.....	(28,444)	(28,444)	373,825	06/15/2024.
046353	AR	9	AstraZeneca PLC Sr Nt 3.500% 08/17/23.....	D	04/08/2021.	Goldman Sachs & Company.....	.....	320,067	300,000	326,688	323,082	.....	(2,499)	.....	(2,499)	.....	320,583	.....	(516)	(516)	6,854	08/17/2023.
05279#	AF	6	Autoliv ASP Inc Sr Nt Ser B.....	D	04/23/2021.	Maturity.....	.....	11,000,000	11,000,000	11,000,000	11,000,000	.....	.....	.....	0	.....	11,000,000	.....	.....	0	220,550	04/23/2021.
05541V	AE	6	BG Energy Cap PLC Co Gtd Nt.....	C	10/15/2021.	Maturity.....	.....	6,000,000	6,000,000	5,952,600	5,995,553	.....	4,447	.....	4,447	.....	6,000,000	.....	.....	0	240,000	10/15/2021.
05565Q	CZ	9	BP Capital Markets PLC Sr Nt.....	C	01/22/2021.	Call 103.1660.....	.....	3,094,980	3,000,000	3,000,000	3,000,000	.....	.....	.....	0	.....	3,000,000	.....	.....	0	126,876	03/17/2022.
11042T	AA	1	British Airways Plc EETC.....	C	12/20/2021.	Redemption 100.0000.....	.....	547,318	547,318	547,318	547,318	.....	.....	.....	0	.....	547,318	.....	.....	0	13,060	09/20/2031.
11043X	AA	1	British Airways Plc EETC.....	C	12/15/2021.	Redemption 100.0000.....	.....	208,771	208,771	208,771	208,771	.....	.....	.....	0	.....	208,771	.....	.....	0	4,379	06/15/2034.

SCHEDULE D - PART 4

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

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description									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.						
31850F	AW	2		06/01/2021.	Redemption	100.0000.....	1,418,956	1,418,956	1,404,766	1,406,030		12,926		12,926		1,418,956			0	48,828	03/04/2027.
36198@	AA	2		12/31/2021.	Redemption	100.0000.....	33,071	33,071	33,071	33,071				0		33,071			0	1,523	06/01/2025.
36198@	AC	8		12/31/2021.	Redemption	100.0000.....	6,491	6,491	6,419	6,421		70		70		6,491			0	286	06/01/2025.
40409V	AR	5		11/26/2021.	Redemption	100.0000.....	439,105	439,105	438,776	438,847		258		258		439,105			0	5,803	10/20/2024.
41755@	AA	7		12/28/2021.	Redemption	100.0000.....	565,000	565,000	550,875	551,488		13,512		13,512		565,000			0	17,546	08/28/2026.
44969C	BF	6		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.
44989*	AA	1		12/31/2021.	Redemption	100.0000.....	377,612	377,612	371,948	373,946		3,666		3,666		377,612			0	25,527	08/20/2024.
452526	A#	3		12/31/2021.	Redemption	100.0000.....	45,430	45,430	44,522	44,599		832		832		45,430			0	1,936	07/02/2025.
45778E	AG	9		12/31/2021.	Redemption	100.0000.....	130,000	130,000	129,350	129,421		579		579		130,000			0	3,041	02/07/2027.
552462	B#	9		12/31/2021.	Redemption	100.0000.....	1,277	1,277	1,265	1,266		12		12		1,277			0	112	02/28/2026.
552462	B@	1		12/31/2021.	Redemption	100.0000.....	14,690	14,690	14,419	14,450		240		240		14,690			0	703	02/28/2026.
60367*	AA	9		12/31/2021.	Redemption	100.0000.....	16,216	16,216	16,216	16,216				0		16,216			0	582	12/02/2022.
60367*	AB	7		12/31/2021.	Redemption	100.0000.....	84,691	84,691	84,268	84,505		186		186		84,691			0	3,038	12/02/2022.
70466@	AA	6		12/31/2021.	Redemption	100.0000.....	118,465	118,465	117,963	118,383		82		82		118,465			0	6,346	01/01/2023.
72584D	AE	4		03/15/2021.	Redemption	100.0000.....	631,757	631,757	636,440	634,668		(2,911)		(2,911)		631,757			0	7,054	03/29/2025.
72584D	AE	4		03/15/2021.	Tax Free Exchange.....		2,288,410	2,278,394	2,295,283	2,288,893		(483)		(483)		2,288,410			0	11,895	03/29/2025.
76168J	AR	7		08/09/2021.	Wells Fargo Securities LLC.....		3,990,000	4,000,000	4,016,994	4,013,140		(2,123)		(2,123)		4,011,017		(21,017)	(21,017)	43,697	08/21/2024.
76168J	AR	7		10/04/2021.	Redemption	100.0000.....	3,718,750	3,718,750	3,734,791	3,731,153		(12,403)		(12,403)		3,718,750			0	55,203	08/21/2024.
78431@	AA	1		12/31/2021.	Redemption	100.0000.....	12,274	12,274	12,120	12,176		98		98		12,274			0	507	12/13/2023.
83549#	AA	8		12/31/2021.	Redemption	100.0000.....	39,634	39,634	38,841	38,884		751		751		39,634			0	2,165	08/31/2026.
83549#	AB	6		12/31/2021.	Redemption	100.0000.....	6,098	6,098	6,098	6,098				0		6,098			0	347	08/31/2026.
84611@	AF	0		08/12/2021.	Redemption	100.0000.....	6,712,428	6,712,428	6,578,179	6,619,302		93,126		93,126		6,712,428			0	240,156	04/29/2024.
84611@	AG	8		08/12/2021.	Redemption	100.0000.....	302,260	302,260	299,238	300,125		2,135		2,135		302,260			0	10,814	04/29/2024.
84611@	AH	6		03/31/2021.	Redemption	100.0000.....	284,295	284,295	284,295	284,295				0		284,295			0	4,508	04/29/2024.
88233F	AK	6		12/31/2021.	Redemption	100.0000.....	258,567	258,567	256,710	256,775		1,792		1,792		258,567			0	3,035	12/31/2025.
88870T	AF	5		06/30/2021.	Redemption	100.0000.....	58,243	58,243	48,282	49,798		8,446		8,446		58,243			0	1,051	03/08/2024.
88870T	AG	3		06/30/2021.	Redemption	100.0000.....	2,365,070	2,365,070	2,291,799	2,304,772		60,298		60,298		2,365,070			0	59,510	03/08/2026.
90347B	AH	1		12/31/2021.	Redemption	100.0000.....	108,765	108,765	109,029	108,883		(118)		(118)		108,765			0	1,342	06/01/2024.
68371Y	AJ	2	A	12/31/2021.	Redemption	100.0000.....	52,431	52,431	52,600	52,557		(126)		(126)		52,431			0	615	05/30/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans.....						57,170,786	57,173,231	56,792,719	56,857,086	0	352,554	0	352,554	0	57,209,635	0	(38,849)	(38,849)	1,358,463	XXX
8399997.	Total - Bonds - Part 4.....						2,673,913,231	2,612,940,002	2,655,398,167	2,644,825,402	0	(6,316,584)	0	(6,316,584)	(1,632,905)	2,635,803,591	69,683	(2,770,131)	(2,700,448)	#####	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						379,252,490	370,355,734	379,674,974		(446,049)		(446,049)			379,228,922		(3,106,138)	(3,106,138)	.8,143,952	XXX
8399999.	Total - Bonds.....						3,053,165,721	2,983,295,736	3,035,073,141	2,644,825,402	0	(6,762,633)	0	(6,762,633)	(1,632,905)	3,015,032,513	69,683	(5,876,269)	(5,806,586)	#####	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
23281#	12	4		09/09/2021.	Redemption	100.0000.....	2,304,430		230,443	230,443				0		230,443			0		XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....						230,443	XXX	230,443	230,443	0	0	0	0	0	230,443	0	0	0	0	XXX
8999997.	Total - Preferred Stocks - Part 4.....						230,443	XXX	230,443	230,443	0	0	0	0	0	230,443	0	0	0	0	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....						30,800	XXX	30,800					0		30,800					XXX
8999999.	Total - Preferred Stocks.....						261,243	XXX	261,243	230,443	0	0	0	0	0	261,243	0	0	0	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
31340#	00	1		06/01/2021.	Direct.....		35,735,000		3,573,500	XXX	3,573,500	3,573,500				3,573,500			0	15,712	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997.	Total - Common Stocks - Part 4.....					3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX
9799999.	Total - Common Stocks.....					3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX
9899999.	Total - Preferred and Common Stocks.....					3,834,743	XXX	3,834,743	3,803,943	0	0	0	0	0	3,834,743	0	0	0	15,712	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.3,057,000,464	XXX	.3,038,907,884	2,648,629,345	0	...(6,762,633)	0	(6,762,633)	...(1,632,905)	3,018,867,256	69,683	...(5,876,269)	...(5,806,586)	#####	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
													12	13	14	15	16							
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
Bonds - U.S. Special Revenue and Special Assessment																								
3132D6	AX	8	FHLMC Pool# SB8122	1.500%	10/25/36	..	09/29/2021	Morgan Stanley & Co LLC.....	10/13/2021	Morgan Stanley & Co LLC.....	24,856,554	25,099,294	25,070,165	25,098,036		(1,258)		(1,258)		(27,871)	(27,871)	44,535	30,035	
3132D6	AX	8	FHLMC Pool# SB8122	1.500%	10/25/36	..	09/29/2021	Morgan Stanley & Co LLC.....	10/01/2021	Paydown.....	143,446	144,847	143,446	143,446	.....	.....(1,401)	.....	.....(1,401)	.....	.....0	179	173		
3132DW	CH	4	FNMA Pool #SD8172	2.000%	10/25/51	..	09/24/2021	Citigroup.....	10/15/2021	Citigroup.....	24,919,285	25,028,307	24,892,030	25,028,140		(167)		(167)		...(136,111)	...(136,111)	65,067	35,995	
3132DW	CH	4	FNMA Pool #SD8172	2.000%	10/25/51	..	09/24/2021	Citigroup.....	10/01/2021	Paydown.....	80,715	81,068	80,715	80,715	.....	.....(353)	.....	.....(353)	.....	.....0	135	117		
3133AP	VZ	9	FNMA Pool #QC5132	2.500%	08/25/51	..	09/24/2021	Bank of America BISD Dealer.....	10/15/2021	Morgan Stanley & Co LLC.....	24,912,006	25,725,539	25,592,221	25,724,469		(1,069)		(1,069)		...(132,249)	...(132,249)	81,310	44,980	
3133AP	VZ	9	FNMA Pool #QC5132	2.500%	08/25/51	..	09/24/2021	Bank of America BISD Dealer.....	10/01/2021	Paydown.....	43,680	45,106	43,680	43,680	.....	.....(1,426)	.....	.....(1,426)	.....	.....0	91	79		
3140QL	YS	9	FN FN CB1620	2.000%	09/25/51		09/08/2021	Morgan Stanley & Co LLC.....	10/13/2021	Citigroup.....	24,857,661	25,192,657	24,844,067	25,191,442		(1,215)		(1,215)		...(347,375)	...(347,375)	59,382	11,048	
3140QL	YS	9	FN FN CB1620	2.000%	09/25/51	.....	09/08/2021	Morgan Stanley & Co LLC.....	10/01/2021	Paydown.....	112,477	113,993	112,477	112,477	.....	.....(1,516)	.....	.....(1,516)	.....	.....0	187	50		
31418D	5B	4	FNMA Pool #MA4441	1.500%	10/25/36	..	09/29/2021	JP Morgan Securities LLC.....	10/13/2021	Morgan Stanley & Co LLC.....	24,850,791	25,089,591	25,064,352	25,089,601		9		9		...(25,249)	...(25,249)	44,524	30,028	
31418D	5B	4	FNMA Pool #MA4441	1.500%	10/25/36	..	09/29/2021	JP Morgan Securities LLC.....	10/01/2021	Paydown.....	149,210	150,643	149,210	149,210	.....	.....(1,434)	.....	.....(1,434)	.....	.....0	187	180		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments									124,925,825	126,671,045	125,992,363	126,661,216	0	(9,830)	0	(9,830)	0	0	...(668,855)	...(668,855)	295,597	152,685	
Bonds - Industrial and Miscellaneous																								
00206R	MC	3	AT&T Inc Sr Nt	3.500%	09/15/53	.....	03/25/2021	Goldman Sachs & Company.....	09/09/2021	Tax Free Exchange.....	59,100,000	54,176,572	54,211,221	54,211,221	.....	.....34,649	.....	.....34,649	.....	.....0	999,775	71,837		
00206R	MD	1	AT&T Inc Sr Nt	3.550%	09/15/55	.....	03/18/2021	Morgan Stanley & Co LLC.....	09/09/2021	Tax Free Exchange.....	2,000,000	1,757,020	1,758,510	1,758,510	.....	.....1,490	.....	.....1,490	.....	.....0	34,317	1,381		
023765	AA	8	American Airlines Inc LBASS EETC Ser 16-			..	03/19/2021	Morgan Stanley & Co LLC.....	12/15/2021	Redemption 100.0000.....	27,000	27,068	27,000	27,000	.....	.....(68)	.....	.....(68)	.....	.....0	648	235		
023771	R9	1	American Airlines Inc LBASS EETC Ser 201			..	03/19/2021	Jefferies & Company Inc.....	10/15/2021	Redemption 100.0000.....	21,261	21,500	21,261	21,261	.....	.....(239)	.....	.....(239)	.....	.....0	477	280		
03690A	AF	3	Antero Midstream Part/FI Sr Nt.....			..	11/17/2021	Various.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	1,955,000	2,039,847	2,036,177	2,036,177	.....	.....(3,669)	.....	.....(3,669)	.....	.....0	47,463	27,670		
1248EP	CJ	0	CCO Holdings LLC Sr Nt.....			..	05/04/2021	Various.....	05/13/2021	Tax Free Exchange.....	3,487,000	3,573,408	3,572,127	3,572,127	.....	.....(1,281)	.....	.....(1,281)	.....	.....0	62,538	45,676		
12739@	AA	9	CED Nevada Virginia Financing Sr Nt.....			..	08/26/2021	Mizuho Securities USA Inc.....	12/31/2021	Redemption 100.0000.....	61,782	61,782	61,782	61,782	.....	.....0	.....	.....0	.....	.....0	1,417	.....		
174610	AV	7	Citizens Financial Group Sr Nt.....			..	06/02/2021	Various.....	06/30/2021	Tax Free Exchange.....	21,190,000	20,945,117	20,946,709	20,946,709	.....	.....1,592	.....	.....1,592	.....	.....0	139,748	97,090		
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser			..	04/23/2021	Jefferies & Company Inc.....	10/11/2021	Paydown.....	118,543	124,897	118,543	118,543	.....	.....(6,354)	.....	.....(6,354)	.....	.....0	2,886	911		
22966R	AB	2	Cubesmart LP Sr Nt	4.375%	12/15/23		04/23/2021	Wells Fargo Securities LLC.....	12/23/2021	Call 106.6743.....	2,931,000	3,187,990	3,126,624	3,117,750		(70,240)		(70,240)		...(186,750)	...(186,750)	326,705	47,018	
24582@	AA	2	Delaware Basin Residue, LLC Sr Nt.....			..	10/08/2021	Carlyle Group Capital Markets.....	12/31/2021	Redemption 100.0000.....	586,753	586,753	586,753	586,753	.....	.....0	.....	.....0	.....	.....0	4,058	.....		
24703T	AA	4	Dell Int LLC / EMC Corp 1st Lien.....			..	06/22/2021	Tax Free Exchange.....	12/06/2021	Call 106.4600.....	13,200,000	13,854,518	14,052,720	13,710,967		(143,551)		(143,551)		...(510,967)	...(510,967)	1,157,375	13,988	
25179M	BA	0	Devon Energy Corp Sr Nt.....			..	06/10/2021	Tax Free Exchange.....	12/29/2021	Tax Free Exchange.....	1,626,000	1,636,597	1,635,862	1,635,862	.....	.....(735)	.....	.....(735)	.....	.....0	70,121	29,471		
25470X	AY	1	Dish DBS Corp Sr Nt	7.750%	07/01/26	..	10/14/2021	Credit Suisse Securities LLC.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	299,000	337,870	336,688	336,688	.....	.....(1,182)	.....	.....(1,182)	.....	.....0	10,685	6,887		
30231G	AZ	5	Exxon Mobil Corp Sr Nt.....			..	01/25/2021	Citigroup.....	10/22/2021	NLAIC S/A Pension Risk Tfer.....	300,000	314,067	313,826	313,826	.....	.....(241)	.....	.....(241)	.....	.....0	10,987	4,152		
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A Cl A			..	04/06/2021	Amherst Pierpont.....	12/17/2021	Paydown.....	174,507	174,499	174,507	174,507	.....	.....8	.....	.....8	.....	.....0	347	.....		
36166N	AB	9	GE Capital Funding LLC Sr Nt.....			..	04/08/2021	Goldman Sachs & Company.....	05/07/2021	Tax Free Exchange.....	300,000	343,509	343,209	343,209	.....	.....(300)	.....	.....(300)	.....	.....0	6,307	5,390		
36166N	AC	7	GE Capital Funding LLC Sr Nt.....			..	04/19/2021	Various.....	05/07/2021	Tax Free Exchange.....	50,903,000	59,268,570	59,231,216	59,231,216	.....	.....(37,354)	.....	.....(37,354)	.....	.....0	1,106,575	972,982		
36166N	AJ	2	GE Capital Funding LLC Sr Nt.....			..	05/07/2021	Tax Free Exchange.....	12/01/2021	Call 113.8410.....	300,000	343,209	341,523	340,701		(2,507)		(2,507)		...(40,701)	...(40,701)	70,310	6,307	
36262P	AD	3	GS Mortgage-Backed Securities RMBS Ser 2			..	10/20/2021	Goldman Sachs & Company.....	12/01/2021	Paydown.....	13,298	13,235	13,298	13,298	.....	.....62	.....	.....62	.....	.....0	44	26		
36263C	AD	1	GS Mortgage-Backed Securities RMBS Ser 2			..	09/22/2021	Goldman Sachs & Company.....	12/01/2021	Paydown.....	247,003	249,319	247,003	247,003	.....	.....(2,316)	.....	.....(2,316)	.....	.....0	1,021	497		
36263V	AB	3	GS Mortgage-Backed Securities RMBS Ser 2			..	12/03/2021	Goldman Sachs & Company.....	12/27/2021	Paydown.....	52,816	52,998	52,816	52,816	.....	.....(182)	.....	.....(182)	.....	.....0	110	158		
369604	BW	2	General Electric Co Sr Nt.....			..	04/08/2021	Goldman Sachs & Company.....	12/01/2021	Call 108.1910.....	400,000	435,464	432,764	433,158		(2,306)		(2,306)		(33,158)	(33,158)	68,472	6,485	
36962G	XZ	2	General Elec Cap Corp Sr Nt.....			..	06/09/2021	Goldman Sachs & Company.....	12/01/2021	Call 135.6720.....	2,121,000	2,927,807	2,877,603	2,896,964		(30,843)		(30,843)		...(775,964)	...(775,964)	858,411	34,201	

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
41983P	AA	7	Hawaiian Airlines PTC Ser 2020-1A.....	..	04/22/2021	Jefferies & Company Inc.....	11/04/2021	Call 120.0000.....	6,252,351	7,104,234	7,502,821	7,048,305		(55,928)		(55,928)			...(795,954)	...(795,954)	..1,543,788	52,515
41983P	AA	7	Hawaiian Airlines PTC Ser 2020-1A.....	..	04/22/2021	Jefferies & Company Inc.....	09/15/2021	Redemption 100.0000.....	405,324	460,550	405,324	405,324	.....	.....(55,225)	.....	.....(55,225)	.....	.....	.....0	14,946	3,404	
46592W	BP	0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15	..	09/28/2021	JP Morgan Securities LLC.....	12/01/2021	Paydown.....	112,967	113,038	112,967	112,967	.....	.....(71)	.....	.....(71)	.....	.....	.....0	435	228	
46592X	BP	8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15	..	10/27/2021	JP Morgan Securities LLC.....	12/01/2021	Paydown.....	171,208	170,432	171,208	171,208	.....	.....776	.....	.....776	.....	.....	.....0	470	333	
46653Q	AC	9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3	..	11/23/2021	JP Morgan Securities LLC.....	12/01/2021	Paydown.....	1,795	1,786	1,795	1,795	.....	.....9	.....	.....9	.....	.....	.....0	4	4	
513075	BX	8	Lamar Media Corp Sr Nt.....	..	01/07/2021	JP Morgan Securities LLC.....	09/08/2021	Tax Free Exchange.....	5,420,000	5,430,100	5,429,333	5,429,333	.....	.....(767)	.....	.....(767)	.....	.....	.....0	123,343	.....	
552953	CF	6	MGM Mirage Sr Nt 5.500% 04/15/27....	..	03/03/2021	Various.....	12/14/2021	Deutsche Bank Capital.....	2,113,000	2,323,755	2,255,628	2,297,608		(26,147)		(26,147)			(41,980)	(41,980)	..135,907	42,751
58843*	AF	6	Merchants Automotive Group, In Sr Nt Se	..	04/22/2021	CIBC World Markets Corp.....	09/23/2021	NLAIC S/A Pension Risk Tfer.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....	.....0	29,277	.....	
61773*	AA	5	Morongo Transmission LLC Sr Nt.....	..	07/12/2021	CIBC World Markets Corp.....	12/31/2021	Redemption 100.0000.....	216,479	216,479	216,479	216,479	.....	.....	.....	.....0	.....	.....	.....0	3,366	.....	
64828X	AA	1	New Residential Mtg Ln Tr RMBS Ser 2020-	..	01/29/2021	Barclays Capital Inc.....	12/01/2021	Paydown.....	385,162	407,520	385,162	385,162	.....	.....(22,357)	.....	.....(22,357)	.....	.....	.....0	4,936	29	
65409Q	BD	3	Nielsen Finance LLC/Co Sr Nt.....	..	10/20/2021	Various.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	1,108,000	1,153,389	1,151,525	1,151,525	.....	.....(1,864)	.....	.....(1,864)	.....	.....	.....0	13,158	2,115	
67755#	AF	9	Ohio St Energy Partners LLC Secured Nt.	..	08/12/2021	MUFG Securities Inc.....	09/23/2021	NLAIC S/A Pension Risk Tfer.....	6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....0	.....	.....	.....0	26,417	.....	
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....	..	05/17/2021	Direct.....	08/26/2021	Redemption 100.0000.....	240,336	240,336	240,336	240,336	.....	.....	.....	.....0	.....	.....	.....0	3,236	.....	
85238@	AA	1	StadCo LA, LLC Sr Sec Nt.....	..	08/05/2021	JP Morgan Securities LLC.....	09/23/2021	NLAIC S/A Pension Risk Tfer.....	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....	.....0	39,583	.....	
863667	AJ	0	Stryker Corp Sr Nt 4.625% 03/15/46....	..	02/01/2021	BNP Paribas Securities Corp.....	10/22/2021	NLAIC S/A Pension Risk Tfer.....	1,400,000	1,845,998	1,836,893	1,836,893	.....	.....(9,105)	.....	.....(9,105)	.....	.....	.....0	71,405	24,821	
86765L	AN	7	Sunoco Finance Corp Sr Nt.....	..	10/25/2021	Bank of America BISD Dealer.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	335,000	353,738	352,847	352,847	.....	.....(891)	.....	.....(891)	.....	.....	.....0	5,030	2,268	
86765L	AT	4	Sunoco Finance Corp Sr Nt.....	..	10/26/2021	Bank of America BISD Dealer.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	420,000	427,350	427,197	427,197	.....	.....(153)	.....	.....(153)	.....	.....	.....0	11,130	8,558	
86765L	AU	1	Sunoco Finance Corp Sr Nt.....	..	10/05/2021	Citigroup.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	700,000	700,000	700,000	700,000	.....	.....	.....	.....0	.....	.....	.....0	4,988	.....	
87264A	AY	1	T-Mobile USA Inc 1st Lien.....	..	03/16/2021	Various.....	05/27/2021	Tax Free Exchange.....	8,125,000	8,862,879	8,860,400	8,860,400	.....	.....(2,479)	.....	.....(2,479)	.....	.....	.....0	225,469	154,359	
87264A	BT	1	T-Mobile USA Inc Sr Nt.....	..	03/04/2021	Various.....	12/01/2021	Various.....	8,320,000	8,263,862	8,215,205	8,267,014		3,151		3,151			(51,809)	(51,809)	..204,431	15,055
87264A	BX	2	T-Mobile USA Inc 1st Lien.....	..	05/27/2021	Tax Free Exchange.....	10/22/2021	NLAIC S/A Pension Risk Tfer.....	5,000,000	4,987,969	4,988,397	4,988,397	.....	.....428	.....	.....428	.....	.....	.....0	49,063	3,750	
893647	BL	0	Transdigm Group Inc Sr Sub Nt.....	..	10/14/2021	Various.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	1,108,000	1,146,001	1,143,945	1,143,945	.....	.....(2,056)	.....	.....(2,056)	.....	.....	.....0	35,887	24,799	
89469A	AD	6	TreeHouse Foods Inc Sr Nt.....	..	10/06/2021	JP Morgan Securities LLC.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	875,000	856,475	856,940	856,940	.....	.....465	.....	.....465	.....	.....	.....0	10,306	3,563	
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C	..	03/23/2021	Barclays Capital Inc.....	08/25/2021	Redemption 100.0000.....	27,684	29,414	27,684	27,684	.....	.....(1,730)	.....	.....(1,730)	.....	.....	.....0	630	105	
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.	..	03/23/2021	Barclays Capital Inc.....	11/01/2021	Redemption 100.0000.....	574,669	561,021	574,669	574,669	.....	.....13,648	.....	.....13,648	.....	.....	.....0	15,085	8,045	
91860@	AA	4	VA Sheffield 2021 Lease Financ Sr Nt....	..	07/29/2021	CTL Securities LLC.....	12/20/2021	Redemption 100.0000.....	136,072	136,072	136,072	136,072	.....	.....	.....	.....0	.....	.....	.....0	779	.....	
92277G	AV	9	Ventas Realty LP Sr Nt.....	..	02/17/2021	Amherst Pierpont.....	10/22/2021	NLAIC S/A Pension Risk Tfer.....	200,000	240,840	238,214	238,214	.....	.....(2,626)	.....	.....(2,626)	.....	.....	.....0	8,893	2,428	
92936U	AH	2	WP Carey Inc Sr Nt 2.250% 04/01/33....	..	02/16/2021	Wells Fargo Securities LLC.....	10/22/2021	NLAIC S/A Pension Risk Tfer.....	2,105,000	2,078,098	2,079,404	2,079,404	.....	.....1,306	.....	.....1,306	.....	.....	.....0	31,180	.....	
00909U	AA	3	Air Canada LBASS EETC Ser 2020-2B....	A	08/12/2021	Morgan Stanley & Co LLC.....	10/01/2021	Redemption 100.0000.....	127,649	142,169	127,649	127,649	.....	.....(14,520)	.....	.....(14,520)	.....	.....	.....0	5,744	4,308	
588056	BB	6	Mercer Intl Inc Sr Nt 5.125% 02/01/29....	..	10/05/2021	Goldman Sachs & Company.....	12/17/2021	NLAIC S/A Pension Risk Tfer.....	80,000	81,600	81,538	81,538	.....	.....(62)	.....	.....(62)	.....	.....	.....0	1,549	752	
000000	00	0	ACWA Power Mgmt Invst Sec Nt.....	D	10/11/2021	Direct.....	12/15/2021	Redemption 100.0000.....	4,856	5,839	4,856	4,856	.....	.....(983)	.....	.....(983)	.....	.....	.....0	144	55	
11042C	AA	8	British Airways PTC Ser 2021-1 A PPT....	C	07/20/2021	Citigroup.....	12/15/2021	Redemption 100.0000.....	1,344	1,344	1,344	1,344	.....	.....	.....	.....0	.....	.....	.....0	15	.....	
632525	AY	7	National Australia BankLimited Sub Nt....	D	09/14/2021	Goldman Sachs & Company.....	10/07/2021	NLAIC S/A Pension Risk Tfer.....	5,000,000	5,163,650	5,162,828	5,162,828	.....	.....(822)	.....	.....(822)	.....	.....	.....0	56,478	47,757	
Q9609*	AC	2	WestConnex Finance Co. Pty Ltd Sr Sec Nt	D	06/15/2021	Bank of America BISD Dealer.....	09/23/2021	NLAIC S/A Pension Risk Tfer.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....	.....0	26,067	.....	
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt.....	D	05/21/2021	Wells Fargo Securities LLC.....	09/23/2021	NLAIC S/A Pension Risk Tfer.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....	.....0	44,644	.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								240,381,860	247,959,554	248,208,402	247,515,981	0	(443,570)	0	(443,570)	0	0	(2,437,283)	(2,437,283)	..7,728,580	1,774,644

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Unaffiliated Bank Loans																					
000000	00	0		08/13/2021	Tax Free Exchange.....	09/14/2021	Redemption	100.0000.....	47,477	47,684	47,477	47,477	.....	.....(207)	.....	.....(207)	.....	.....	.....0	123	44
000000	00	0		06/29/2021	Direct.....	08/12/2021	Redemption	100.0000.....	585,312	585,312	585,312	585,312	.....	.....	.....0	.....	.....	.....0	4,845	.....	.....
000000	00	0		10/18/2021	Direct.....	12/31/2021	Redemption	100.0000.....	35,105	34,438	35,105	35,105	667	667	.....	.....	.....	.....0	631	.....	.....
000000	00	0		12/09/2021	Guggenheim Securities LLC.....	12/31/2021	Redemption	100.0000.....	5,000	4,900	5,000	5,000	100	100	.....	.....100	.....	.....0	23	.....	.....
000000	00	0		11/08/2021	Direct.....	12/31/2021	Redemption	100.0000.....	5,243	5,243	5,243	5,243	.....	.....	.....0	.....	.....	.....0	51	.....	.....
000000	00	0		12/06/2021	Credit Suisse Securities LLC.....	12/31/2021	Redemption	100.0000.....	1,842	1,842	1,842	1,842	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
000000	00	0		12/01/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	4,833	4,851	4,833	4,833	(18)	(18)	.....	.....	.....	.....0	.....	.....	.....
000000	00	0		10/12/2021	JP Morgan Securities LLC.....	12/31/2021	Redemption	100.0000.....	4,744	4,732	4,744	4,744	12	12	.....	.....	.....	.....0	26	.....	.....
000000	00	0		02/22/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	22,154	22,209	22,154	22,154	(55)	(55)	.....	.....(55)	.....	.....0	340	.....	.....
000000	00	0		04/01/2021	Direct.....	07/01/2021	Redemption	100.0000.....	296,193	290,269	296,193	296,193	5,924	5,924	.....	.....5,924	.....	.....0	6,348	.....	.....
000000	00	0		11/02/2021	Direct.....	12/31/2021	Redemption	100.0000.....	5,000	4,875	5,000	5,000	125	125	.....	.....125	.....	.....0	64	.....	.....
000000	00	0		12/22/2021	Direct.....	12/22/2021	Tax Free Exchange.....	693	693	693	693	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	.....
000000	00	0		12/22/2021	Direct.....	12/22/2021	Tax Free Exchange.....	276,644	276,644	276,644	276,644	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	.....
000000	00	0		12/22/2021	Tax Free Exchange.....	12/22/2021	Tax Free Exchange.....	47	47	47	47	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	.....
000000	00	0		09/09/2021	Bank of America BISD Dealer.....	12/31/2021	Redemption	100.0000.....	2,500	2,500	2,500	2,500	.....	.....	.....0	.....	.....	.....0	9	.....	.....
000000	00	0		07/02/2021	Deutsche Bank Capital.....	10/29/2021	Tax Free Exchange.....	42,500	42,075	42,090	42,090	.....	.....15	15	.....	.....15	.....	.....0	843	.....	.....
000000	00	0		10/29/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	42,500	42,090	42,500	42,500	410	410	.....	.....410	.....	.....0	446	.....	.....
029227	A*	6		01/25/2021	Direct.....	12/30/2021	Redemption	100.0000.....	37,500	36,563	37,500	37,500	938	938	.....	.....938	.....	.....0	1,848	.....	.....
05462@	AA	6		07/26/2021	Direct.....	12/31/2021	Redemption	100.0000.....	16,583	16,418	16,583	16,583	166	166	.....	.....166	.....	.....0	366	.....	.....
05613@	AA	4		05/10/2021	Direct.....	12/31/2021	Redemption	100.0000.....	713	713	713	713	.....	.....0	.....	.....	.....0	18	.....	.....	.....
08579J	BG	6		03/04/2021	Tax Free Exchange.....	06/14/2021	Redemption	100.0000.....	208,739	208,911	208,739	208,739	(171)	(171)	.....	.....(171)	.....	.....0	1,086	.....	.....
12745#	AA	9		06/29/2021	Direct.....	12/31/2021	Redemption	100.0000.....	10,626	10,466	10,626	10,626	159	159	.....	.....159	.....	.....0	275	.....	.....
12745#	AB	7		12/01/2021	Direct.....	12/31/2021	Redemption	100.0000.....	445	445	445	445	.....	.....	.....0	.....	.....	.....0	8	.....	.....
14078@	AA	4		05/05/2021	Direct.....	12/31/2021	Redemption	100.0000.....	5,714	5,686	5,714	5,714	29	29	.....	.....29	.....	.....0	143	.....	.....
14078@	AB	2		11/19/2021	Direct.....	12/31/2021	Redemption	100.0000.....	728	728	728	728	.....	.....	.....0	.....	.....	.....0	9	.....	.....
29279U	AB	2		04/23/2021	JP Morgan Securities LLC.....	12/31/2021	Redemption	100.0000.....	55,000	54,725	55,000	55,000	275	275	.....	.....275	.....	.....0	1,338	.....	.....
36198@	AC	8		03/19/2021	Direct.....	06/30/2021	Redemption	100.0000.....	1,597	1,579	1,597	1,597	18	18	.....	.....18	.....	.....0	22	.....	.....
36198@	AC	8		03/19/2021	Direct.....	06/30/2021	Tax Free Exchange.....	545,781	539,641	539,926	539,926	.....	.....286	286	.....	.....286	.....	.....0	10,265	.....	.....
36198@	AC	8		06/30/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	3,316	3,280	3,316	3,316	36	36	.....	.....36	.....	.....0	107	.....	.....

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
														12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.			..	09/30/2021	Direct.....	12/31/2021	Redemption	100.0000.....	9,317	9,317	9,317	9,317	.....	.....	.....	.....0	.....	.....	.....	.....0	143	.....	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.			..	12/22/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	48	48	48	48	.....	.....	.....	.....0	.....	.....	.....	.....0	1	.....	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 3.			..	12/22/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	646	646	646	646	.....	.....	.....	.....0	.....	.....	.....	.....0	1	.....	
44958Q A* 3	IG Investments Holdings LLC Term Ln Nt 1			..	09/22/2021	Direct.....	12/31/2021	Redemption	100.0000.....	3,368	3,300	3,368	3,368	.....	.....67	.....	.....67	.....	.....	.....	.....0	63	.....	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2.....			..	07/27/2021	Direct.....	12/31/2021	Redemption	100.0000.....	639	632	639	639	.....	.....6	.....	.....6	.....	.....	.....	.....0	14	.....	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 3.....			..	12/17/2021	Direct.....	12/31/2021	Redemption	100.0000.....	639	639	639	639	.....	.....	.....	.....0	.....	.....	.....	.....0	2	.....	
72584D AF 1	Yum Brands New Term Ln B Nt 1.....			..	03/15/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	17,088	17,163	17,088	17,088	.....	.....(75)	.....	.....(75)	.....	.....	.....	.....0	165	.....	
82449# AA 1	Shields Health Solutions LLC Term Ln Nt.			..	03/30/2021	Direct.....	12/31/2021	Redemption	100.0000.....	9,256	9,071	9,256	9,256	.....	.....185	.....	.....185	.....	.....	.....	.....0	318	.....	
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1			..	08/13/2021	Tax Free Exchange.....	11/30/2021	Redemption	100.0000.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	.....	.....	.....0	414	96	
90385K AG 6	Ultimate Software Group Inc Incremental.			..	02/11/2021	Credit Suisse Securities LLC.....	09/30/2021	Redemption	100.0000.....	20,025	20,113	20,025	20,025	.....	.....(88)	.....	.....(88)	.....	.....	.....	.....0	327	.....	
90385K AG 6	Ultimate Software Group Inc Incremental.			..	02/11/2021	Credit Suisse Securities LLC.....	12/01/2021	Tax Free Exchange.....	2,649,975	2,661,569	2,659,915	2,659,915	2,659,915	.....	.....(1,654)	.....	.....(1,654)	.....	.....	.....	.....0	88,484	.....	
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te			..	01/28/2021	Direct.....	12/31/2021	Redemption	100.0000.....	5,693	5,550	5,693	5,693	.....	.....142	.....	.....142	.....	.....	.....	.....0	223	.....	
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1.....			..	01/28/2021	Direct.....	12/31/2021	Redemption	100.0000.....	2,348	2,289	2,348	2,348	.....	.....59	.....	.....59	.....	.....	.....	.....0	92	.....	
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1.....			D	02/02/2021	Morgan Stanley & Co LLC.....	11/30/2021	Redemption	100.0000.....	14,479	14,479	14,479	14,479	.....	.....	.....	.....0	.....	.....	.....	.....0	294	.....	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....									5,048,049	5,044,375	5,051,725	5,051,725	0	7,351	0	7,351	0	0	0	0	119,775	140	
8399998.	Total - Bonds.....									370,355,734	379,674,974	379,252,490	379,228,922	0	(446,049)	0	(446,049)	0	0	(3,106,138)	(3,106,138)	8,143,952	1,927,469	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....			..	06/22/2021	Direct.....	09/09/2021	Redemption	100.0000.....	308,000	30,800	30,800	30,800	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....										30,800	30,800	30,800	0	0	0	0	0	0	0	0	0	0	
8999998.	Total - Preferred Stocks.....										30,800	30,800	30,800	0	0	0	0	0	0	0	0	0	0	
9899999.	Total - Preferred and Common Stocks.....										30,800	30,800	30,800	0	0	0	0	0	0	0	0	0	0	
9999999.	Total - Bonds, Preferred and Common Stocks.....										379,705,774	379,283,290	379,259,722	0	(446,049)	0	(446,049)	0	0	(3,106,138)	(3,106,138)	8,143,952	1,927,469	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Total amount of goodwill nonadmitted.....\$

NONE

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SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																				
Nationwide Trust Co FSB Short Term Promi.....				03/25/2021.	Direct.....	03/24/2022.	115,000,000	.....	.....	.....	.....	.....115,000,000	115,000,000	20,489	.....	.....0.92	0.90	MON..	784,874	.....
Nationwide SBL LLC Short Term Promissory.....				03/03/2021.	Direct.....	03/02/2022.	165,000,000	.....	.....	.....	.....	.....165,000,000	165,000,000	179,903	.....	.....1.35	1.36	MON..	1,692,132	.....
Nationwide SBL LLC Short Term Promissory.....				04/08/2021.	Direct.....	03/02/2022.	23,500,000	.....	.....	.....	.....	.....23,500,000	23,500,000	25,623	.....	.....1.35	1.36	MON..	209,653	.....
Nationwide SBL LLC Short Term Promissory.....				04/26/2021.	Direct.....	03/02/2022.	20,000,000	.....	.....	.....	.....	.....20,000,000	20,000,000	21,806	.....	.....1.35	1.37	MON..	164,425	.....
Nationwide SBL LLC Short Term Promissory.....				05/26/2021.	Direct.....	03/02/2022.	11,700,000	.....	.....	.....	.....	.....11,700,000	11,700,000	12,757	.....	.....1.35	1.35	MON..	82,909	.....
Nationwide SBL LLC Short Term Promissory.....				06/21/2021.	Direct.....	03/02/2022.	8,000,000	.....	.....	.....	.....	.....8,000,000	8,000,000	8,723	.....	.....1.35	1.35	MON..	48,726	.....
Nationwide SBL LLC Short Term Promissory.....				06/29/2021.	Direct.....	03/02/2022.	10,000,000	.....	.....	.....	.....	.....10,000,000	10,000,000	10,903	.....	.....1.35	1.35	MON..	57,921	.....
Nationwide SBL LLC Short Term Promissory.....				08/03/2021.	Direct.....	03/02/2022.	20,000,000	.....	.....	.....	.....	.....20,000,000	20,000,000	21,806	.....	.....1.35	1.34	MON..	89,682	.....
Nationwide SBL LLC Short Term Promissory.....				08/18/2021.	Direct.....	03/02/2022.	8,500,000	.....	.....	.....	.....	.....8,500,000	8,500,000	9,268	.....	.....1.35	1.34	MON..	33,308	.....
Nationwide SBL LLC Short Term Promissory.....				09/03/2021.	Direct.....	03/02/2022.	9,400,000	.....	.....	.....	.....	.....9,400,000	9,400,000	10,249	.....	.....1.35	1.34	MON..	31,694	.....
Nationwide SBL LLC Short Term Promissory.....				09/27/2021.	Direct.....	03/02/2022.	10,000,000	.....	.....	.....	.....	.....10,000,000	10,000,000	10,903	.....	.....1.35	1.34	MON..	24,731	.....
Nationwide SBL LLC Short Term Promissory.....				12/06/2021.	Direct.....	03/02/2022.	13,000,000	.....	.....	.....	.....	.....13,000,000	13,000,000	12,704	.....	.....1.35	1.36	MON..	.....	.....
Nationwide SBL LLC Short Term Promissory.....				12/14/2021.	Direct.....	03/02/2022.	27,000,000	.....	.....	.....	.....	.....27,000,000	27,000,000	18,326	.....	.....1.36	1.36	MON..	.....	.....
Nationwide SBL LLC Short Term Promissory.....				03/04/2021.	Direct.....	03/02/2022.	20,000,000	.....	.....	.....	.....	.....20,000,000	20,000,000	21,806	.....	.....1.35	1.36	MON..	203,893	.....
Nationwide SBL LLC Short Term Promissory.....				10/05/2021.	Direct.....	03/02/2022.	11,400,000	.....	.....	.....	.....	.....11,400,000	11,400,000	12,430	.....	.....1.35	1.34	MON..	24,489	.....
Nationwide SBL LLC Short Term Promissory.....				10/12/2021.	Direct.....	03/02/2022.	10,000,000	.....	.....	.....	.....	.....10,000,000	10,000,000	10,903	.....	.....1.35	1.34	MON..	18,919	.....
Nationwide SBL LLC Short Term Promissory.....				10/20/2021.	Direct.....	03/02/2022.	16,000,000	.....	.....	.....	.....	.....16,000,000	16,000,000	17,445	.....	.....1.35	1.34	MON..	26,120	.....
Nationwide SBL LLC Short Term Promissory.....				10/29/2021.	Direct.....	03/02/2022.	16,000,000	.....	.....	.....	.....	.....16,000,000	16,000,000	17,445	.....	.....1.35	1.34	MON..	20,791	.....
8599999. Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets.....							514,500,000	0	0	0	0	XXX.....	514,500,000	443,489	0	XXX	XXX	XXX	3,514,267	0
8699999. Total - Parent, Subsidiaries and Affiliates.....							514,500,000	0	0	0	0	XXX.....	514,500,000	443,489	0	XXX	XXX	XXX	3,514,267	0
9199999. Total - Short-Term Investments.....							514,500,000	0	0	0	0	XXX.....	514,500,000	443,489	0	XXX	XXX	XXX	3,514,267	0

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A.	1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
1B.	2A	0	2B	0	2C	0								
1C.	3A	0	3B	0	3C	0								
1D.	4A	0	4B	0	4C	0								
1E	5A	0	5B	0	5C	0								
1F.	6	0												

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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																						
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	6,884	2,502,808	363.58.....	102,155	.....	.....563	.....	.....261,646	.....	.....	.....(34,208)	(91,175)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...31,157	...11,344,036	364.09.....	455,207	.....	.....2,508	.....	.....1,168,367	.....	.....	.....(152,424)	(402,460)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...25,374	...9,231,098	363.8.....	374,014	.....	.....2,061	.....	.....958,864	.....	.....	.....(125,235)	(332,490)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...18,591	...6,918,715	372.16.....	210,447	.....	.....1,159	.....	.....547,111	.....	.....	.....(70,466)	(152,384)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...30,210	...10,995,355	363.96.....	443,186	.....	.....2,442	.....	.....1,136,787	.....	.....	.....(148,393)	(392,735)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...69,469	...25,795,798	371.33.....	807,921	.....	.....4,451	.....	.....2,102,070	.....	.....	.....(270,520)	(599,972)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...59,426	...22,024,594	370.62.....	707,174	.....	.....3,896	.....	.....1,840,389	.....	.....	.....(236,790)	(536,129)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/10/2019	01/07/2022	...79,026	...29,244,989	370.07.....	957,000	.....	.....5,273	.....	.....2,490,825	.....	.....	.....(320,441)	(737,032)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	1,857	482,022	259.51.....	20,450	.....	.....243	.....	.....81,798	.....	.....	.....(6,832)	(27,434)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	348	90,217	259.4.....	3,850	.....	.....46	.....	.....15,354	.....	.....	.....(1,284)	(5,166)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...16,611	4,312,662	259.63.....	182,054	.....	.....2,165	.....	.....729,515	.....	.....	.....(60,847)	(243,805)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...26,873	...6,982,832	259.85.....	291,836	.....	.....3,471	.....	.....1,174,280	.....	.....	.....(97,537)	(390,045)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...14,724	3,996,890	271.46.....	94,526	.....	.....1,124	.....	.....472,463	.....	.....	.....(31,589)	(101,279)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...40,995	...10,653,373	259.87.....	444,796	.....	.....5,290	.....	.....1,790,586	.....	.....	.....(148,659)	(594,434)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	8,281	...2,248,127	271.47.....	53,166	.....	.....632	.....	.....265,653	.....	.....	.....(17,772)	(56,905)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...33,324	8,958,558	268.83.....	242,601	.....	.....2,885	.....	.....1,156,969	.....	.....	.....(81,085)	(279,915)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...11,797	...3,169,827	268.69.....	86,475	.....	.....1,029	.....	.....411,238	.....	.....	.....(28,903)	(100,090)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/15/2019	01/14/2022	...18,695	4,998,549	267.38.....	145,631	.....	.....1,732	.....	.....676,153	.....	.....	.....(48,670)	(173,848)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	01/22/2019	01/21/2022	3,027	809,248	267.36.....	38,042	.....	.....696	.....	.....206,659	.....	.....	.....(12,715)	(127,203)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	01/22/2019	01/21/2022	77	21,727	281.08.....	520	.....	.....10	.....	.....4,217	.....	.....	.....(177)	(2,351)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	01/22/2019	01/21/2022	164	43,765	267.17.....	2,075	.....	.....38	.....	.....11,215	.....	.....	.....(690)	(6,913)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	01/22/2019	01/21/2022	211	58,918	278.64.....	1,603	.....	.....29	.....	.....12,052	.....	.....	.....(538)	(6,883)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	498	133,019	267.16.....	6,310	.....	.....	.....115	.....	.....34,094	.....	.....	.....(2,110)	(21,004)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	..13,465	3,596,264	267.08.....	171,201	.....	.....	.....3,133	.....	.....923,117	.....	.....	.....(80,098)	(890,719)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	..74,383	20,271,640	272.53.....	748,701	.....	.....	.....13,700	.....	.....4,694,059	.....	.....	.....(288,714)	(3,418,935)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	587	163,155	277.82.....	4,630	.....	.....	.....85	.....	.....33,954	.....	.....	.....(1,546)	(19,538)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	..43,659	11,935,489	273.38.....	423,026	.....	.....	.....7,741	.....	.....2,718,056	.....	.....	.....(141,377)	(1,617,060)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	..18,784	5,024,548	267.49.....	234,815	.....	.....	.....4,297	.....	.....1,280,062	.....	.....	.....(111,388)	(1,254,379)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	..24,226	6,469,838	267.06.....	308,275	.....	.....	.....5,641	.....	.....1,661,338	.....	.....	.....(103,029)	(1,024,038)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	..34,294	9,399,415	274.08.....	321,921	.....	.....	.....5,891	.....	.....2,111,047	.....	.....	.....(107,592)	(1,249,977)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	8,186	2,254,105	275.36.....	72,458	.....	.....	.....1,326	.....	.....493,426	.....	.....	.....(24,217)	(289,497)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	378	104,028	275.55.....	3,312	.....	.....	......61	.....	.....22,685	.....	.....	.....(1,111)	(13,287)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/22/2019	01/21/2022	142	39,055	274.84.....	1,288	.....	.....	......24	.....	.....8,639	.....	.....	.....(428)	(5,090)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	..25,646	9,315,476	363.23.....	385,463	.....	.....	.....7,079	.....	.....983,734	.....	.....	.....(129,053)	(342,711)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	8,771	3,191,943	363.94.....	129,014	.....	.....	.....2,369	.....	.....330,192	.....	.....	.....(43,191)	(113,239)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	..25,291	9,191,614	363.43.....	377,852	.....	.....	.....6,939	.....	.....965,062	.....	.....	.....(126,503)	(334,728)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	..27,153	9,873,157	363.61.....	403,496	.....	.....	.....7,410	.....	.....1,031,219	.....	.....	.....(135,089)	(356,240)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	..19,527	7,256,765	371.62.....	225,541	.....	.....	.....4,142	.....	.....585,203	.....	.....	.....(75,510)	(165,041)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	..64,525	23,909,045	370.54.....	771,717	.....	.....	.....14,173	.....	.....2,003,386	.....	.....	.....(258,367)	(582,463)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	..75,886	28,095,103	370.23.....	916,697	.....	.....	.....16,836	.....	.....2,379,638	.....	.....	.....(306,901)	(697,797)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/24/2019	01/21/2022	.120,922	44,679,462	369.49.....	1,495,805	.....	.....	.....27,471	.....	.....3,881,379	.....	.....	.....(500,783)	(1,161,243)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	757	196,684	259.7.....	8,035	.....	.....	.....199	.....	.....33,207	.....	.....	.....(2,684)	(11,091)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	..64,402	17,251,265	267.87.....	473,996	.....	.....	.....11,720	.....	.....2,297,681	.....	.....	.....(158,554)	(583,618)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	2,378	637,242	267.94.....	17,457			432		84,685			(5,837)	(21,448)			03.....

SCHEDULE DB - PART A - SECTION 1

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E18.2

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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	8,348	2,229,886	267.12.....	63,611	.....	.....	.....1,573	.....	.....304,091	.....	.....	.....(21,275)	(79,582)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	161	41,937	259.9.....	1,698	.....	.....	.....42	.....	.....7,043	.....	.....	.....(569)	(2,337)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...41,092	...10,885,260	264.9.....	346,816	.....	.....	.....8,575	.....	.....1,588,087	.....	.....	.....(116,010)	(451,185)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...16,727	4,346,559	259.86.....	176,298	.....	.....	.....4,359	.....	.....730,729	.....	.....	.....(58,973)	(242,897)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...15,845	4,108,733	259.3.....	170,973	.....	.....	.....4,227	.....	.....701,111	.....	.....	.....(57,193)	(236,628)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	8,770	2,377,838	271.14.....	55,162	.....	.....	.....1,364	.....	.....284,208	.....	.....	.....(18,454)	(62,655)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...11,076	2,873,066	259.39.....	119,070	.....	.....	.....2,944	.....	.....489,091	.....	.....	.....(39,829)	(164,671)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...1,658	448,773	270.74.....	10,642	.....	.....	.....263	.....	.....54,381	.....	.....	.....(3,558)	(12,210)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...29,543	7,939,440	268.74.....	208,870	.....	.....	.....5,164	.....	.....1,028,323	.....	.....	.....(69,871)	(251,953)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2019	01/28/2022	...32,612	8,459,444	259.4.....	350,248	.....	.....	.....8,660	.....	.....1,439,695	.....	.....	.....(117,163)	(484,658)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	3,138	1,141,626	363.83.....	52,025	.....	.....	.....1,298	.....	.....118,475	.....	.....	.....(17,532)	(38,407)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	9,894	3,598,705	363.73.....	164,535	.....	.....	.....4,106	.....	.....374,555	.....	.....	.....(55,433)	(121,720)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	...12,067	4,389,697	363.78.....	200,431	.....	.....	.....5,002	.....	.....456,216	.....	.....	.....(67,530)	(148,060)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	...10,754	4,002,787	372.21.....	138,298	.....	.....	.....3,451	.....	.....315,932	.....	.....	.....(46,593)	(81,275)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	...10,903	3,967,079	363.84.....	180,778	.....	.....	.....4,511	.....	.....411,572	.....	.....	.....(60,910)	(133,383)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	...35,379	13,135,236	371.27.....	468,421	.....	.....	.....11,689	.....	.....1,072,618	.....	.....	.....(157,820)	(284,209)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	...18,402	6,824,367	370.85.....	246,954	.....	.....	.....6,162	.....	.....565,635	.....	.....	.....(83,204)	(151,772)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	01/28/2022	...51,593	...19,084,818	369.91.....	712,501	.....	.....	.....17,780	.....	.....1,634,350	.....	.....	.....(240,058)	(451,126)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	6,109	2,240,383	366.73.....	93,225	.....	.....	.....2,911	.....	.....212,943	.....	.....	.....(31,208)	(64,060)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	...11,765	4,311,310	366.46.....	180,942	.....	.....	.....5,649	.....	.....413,258	.....	.....	.....(60,566)	(125,216)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	...14,485	5,307,311	366.4.....	223,214	.....	.....	.....6,969	.....	.....509,681	.....	.....	.....(74,721)	(154,654)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	...12,783	4,793,219	374.98.....	150,963			4,713		340,114			(50,532)	(79,876)			03.....

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E18.3

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	708	266,335	376.35.....	7,997	.....	.....	.....250	.....	.....17,860	.....	.....	.....(2,674)	(4,000)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	..24,553	8,994,673	366.33.....	379,106	.....	.....	.....11,836	.....	.....865,676	.....	.....	....(126,902)	(263,172)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	..40,028	14,983,588	374.33.....	482,735	.....	.....	.....15,072	.....	.....1,091,057	.....	.....	.....(161,593)	(261,923)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	..64,680	24,154,709	373.45.....	802,678	.....	.....	.....25,061	.....	.....1,819,926	.....	.....	....(268,692)	(449,641)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/07/2019	02/04/2022	..57,048	21,255,485	372.59.....	727,361	.....	.....	.....22,709	.....	.....1,654,238	.....	.....	....(243,481)	(420,220)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	..24,009	6,273,280	261.29.....	244,170	.....	.....	.....9,159	.....	.....1,014,504	.....	.....	.....(81,594)	(319,726)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	9,857	2,690,515	272.95.....	58,552	.....	.....	.....2,196	.....	.....301,596	.....	.....	.....(19,568)	(60,473)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	7,926	2,068,891	261.04.....	81,475	.....	.....	.....3,056	.....	.....336,879	.....	.....	.....(27,225)	(106,944)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	1,772	484,848	273.61.....	10,189	.....	.....	.....382	.....	.....53,049	.....	.....	.....(3,402)	(10,294)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	..25,644	6,937,744	270.54.....	171,302	.....	.....	.....6,426	.....	.....846,418	.....	.....	.....(57,246)	(190,081)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	8,092	2,113,040	261.14.....	82,777	.....	.....	.....3,105	.....	.....343,127	.....	.....	.....(27,659)	(108,631)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	949	255,997	269.78.....	6,566	.....	.....	.....246	.....	.....32,041	.....	.....	.....(2,192)	(7,445)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	..2,256	605,756	268.49.....	16,605	.....	.....	.....623	.....	.....79,092	.....	.....	.....(5,552)	(19,389)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	1,763	457,934	259.8.....	19,089	.....	.....	.....716	.....	.....77,107	.....	.....	.....(6,381)	(25,344)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	..10,482	2,788,538	266.04.....	86,369	.....	.....	.....3,240	.....	.....393,124	.....	.....	.....(28,860)	(106,004)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	2,775	724,577	261.09.....	28,474	.....	.....	.....1,068	.....	.....117,822	.....	.....	.....(9,517)	(37,344)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/12/2019	02/11/2022	..14,843	3,875,887	261.13.....	151,990	.....	.....	.....5,701	.....	.....629,561	.....	.....	.....(50,794)	(199,333)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..5,264	1,931,219	366.9.....	80,165	.....	.....	.....3,236	.....	.....182,574	.....	.....	.....(26,780)	(54,321)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..13,563	4,989,722	367.89.....	200,598	.....	.....	.....8,098	.....	.....457,025	.....	.....	.....(67,015)	(132,439)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..16,573	6,092,806	367.64.....	246,934	.....	.....	.....9,968	.....	.....562,582	.....	.....	.....(82,492)	(164,135)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..11,357	4,272,449	376.18.....	129,589	.....	.....	.....5,231	.....	.....288,563	.....	.....	.....(43,288)	(64,779)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..23,118	8,488,515	367.19.....	349,074	.....	.....	.....14,091	.....	.....795,153	.....	.....	.....(116,612)	(234,786)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	...50,806	...19,050,075	374.96.....	602,555	.....	.....	.....24,323	.....	.....1,352,806	.....	.....	.....(201,290)	(316,848)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..36,766	...13,765,670	374.41.....	444,137	.....	.....	.....17,928	.....	.....999,198	.....	.....	.....(148,372)	(238,239)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/15/2019	02/14/2022	..75,462	..28,190,956	373.58.....	935,724	.....	.....	.....37,772	.....	.....2,113,446	.....	.....	.....(312,592)	(517,889)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	2,849	768,329	269.7.....	38,046	.....	.....	.....1,200	.....	.....187,835	.....	.....	.....(12,889)	(111,605)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	195	52,455	268.96.....	2,683	.....	.....	......85	.....	.....13,003	.....	.....	.....(912)	(7,752)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	96	26,770	278.8.....	866	.....	.....	......27	.....	.....5,457	.....	.....	.....(295)	(3,047)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..10,061	2,708,982	269.26.....	136,762	.....	.....	.....4,313	.....	.....667,777	.....	.....	.....(46,340)	(397,658)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..15,542	4,189,413	269.56.....	208,733	.....	.....	.....6,583	.....	.....1,026,899	.....	.....	.....(70,726)	(610,579)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..12,925	3,587,973	277.61.....	123,071	.....	.....	.....3,882	.....	.....749,941	.....	.....	.....(41,703)	(423,045)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	807	223,605	277.13.....	7,851	.....	.....	.....248	.....	.....47,205	.....	.....	.....(2,660)	(26,732)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..21,739	5,999,565	275.98.....	222,642	.....	.....	.....7,022	.....	.....1,296,838	.....	.....	.....(75,438)	(740,874)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..13,782	3,714,462	269.51.....	185,476	.....	.....	.....5,850	.....	.....911,339	.....	.....	.....(62,843)	(542,010)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..21,161	5,826,783	275.36.....	222,708	.....	.....	.....7,024	.....	.....1,275,444	.....	.....	.....(75,461)	(731,953)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/04/2022	..51,552	14,147,851	274.44.....	564,725	.....	.....	.....17,811	.....	.....3,154,676	.....	.....	.....(225,211)	(2,278,118)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	..28,036	7,745,198	276.26.....	285,856	.....	.....	.....12,565	.....	.....1,664,555	.....	.....	.....(118,478)	(1,266,000)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	..22,732	6,303,245	277.29.....	221,430	.....	.....	.....9,733	.....	.....1,326,217	.....	.....	.....(74,065)	(747,753)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	9,193	2,494,390	271.35.....	115,498	.....	.....	.....5,077	.....	.....590,910	.....	.....	.....(38,633)	(346,767)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	1,776	482,100	271.39.....	22,283	.....	.....	.....979	.....	.....114,120	.....	.....	.....(7,452)	(66,956)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	..11,762	3,264,356	277.54.....	113,299	.....	.....	.....4,980	.....	.....683,269	.....	.....	.....(37,898)	(384,476)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	111	31,253	280.77.....	925	.....	.....	......41	.....	.....6,107	.....	.....	.....(306)	(3,344)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	5,530	1,548,890	280.08.....	47,451	.....	.....	.....2,086	.....	.....307,216	.....	.....	.....(15,873)	(169,139)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/20/2019	02/18/2022	3,079	835,813	271.5.....	38,441			1,690		197,429			(12,857)	(115,762)			03.....

SCHEDULE DB - PART A - SECTION 1

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E18.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEMI	02/20/2019	02/18/2022	...10,057	2,730,682	271.53.....	125,423	.....	.....	.....5,513	.....	.....644,648	.....	.....	.....(41,948)	(377,920)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	8,904	3,286,129	369.06.....	134,629	.....	.....	.....6,775	.....	.....289,607	.....	.....	.....(44,986)	(77,921)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..22,361	8,251,213	369.....	338,769	.....	.....	.....17,047	.....	.....728,640	.....	.....	.....(113,200)	(196,360)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..20,154	7,437,146	369.01.....	305,136	.....	.....	.....15,355	.....	.....656,533	.....	.....	.....(101,965)	(176,916)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..10,353	3,909,065	377.59.....	120,091	.....	.....	.....6,043	.....	.....248,446	.....	.....	.....(40,130)	(50,181)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	438	165,347	377.34.....	5,127	.....	.....	.....258	.....	.....10,625	.....	.....	.....(1,715)	(2,165)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..26,255	9,691,830	369.14.....	395,928	.....	.....	.....19,923	.....	.....851,857	.....	.....	.....(132,300)	(228,707)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..36,431	13,712,564	376.4.....	438,992	.....	.....	.....22,090	.....	.....917,594	.....	.....	.....(146,688)	(193,959)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..42,123	15,830,549	375.82.....	517,267	.....	.....	.....26,029	.....	.....1,085,373	.....	.....	.....(172,847)	(234,295)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2019	02/25/2022	..81,392	30,551,170	375.36.....	1,014,140	.....	.....	.....51,032	.....	.....2,134,637	.....	.....	.....(338,876)	(468,555)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..18,903	4,933,409	260.98.....	164,460	.....	.....	.....8,759	.....	.....804,599	.....	.....	.....(55,157)	(265,498)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	9,312	2,540,305	272.8.....	45,536	.....	.....	.....2,425	.....	.....286,301	.....	.....	.....(15,270)	(61,908)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..11,672	3,040,333	260.48.....	103,881	.....	.....	.....5,533	.....	.....502,640	.....	.....	.....(34,837)	(168,109)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..10,520	2,880,150	273.79.....	48,811	.....	.....	.....2,600	.....	.....313,016	.....	.....	.....(16,370)	(64,700)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..26,137	7,069,266	270.47.....	144,015	.....	.....	.....7,670	.....	.....864,483	.....	.....	.....(48,301)	(206,663)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..12,918	3,509,738	271.69.....	66,916	.....	.....	.....3,564	.....	.....411,512	.....	.....	.....(22,445)	(93,430)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	5,166	1,348,204	260.99.....	44,890	.....	.....	.....2,391	.....	.....219,821	.....	.....	.....(15,052)	(72,531)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..11,675	3,149,275	269.75.....	66,663	.....	.....	.....3,550	.....	.....394,550	.....	.....	.....(22,359)	(97,136)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	685	185,685	271.16.....	3,643	.....	.....	.....194	.....	.....22,177	.....	.....	.....(1,221)	(5,152)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	1,929	517,746	268.34.....	11,827	.....	.....	.....630	.....	.....67,926	.....	.....	.....(3,967)	(17,663)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..10,226	2,726,256	266.59.....	68,312	.....	.....	.....3,638	.....	.....377,912	.....	.....	.....(22,913)	(104,743)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	1,721	449,467	261.21.....	14,815	.....	.....	.....789	.....	.....72,844	.....	.....	.....(4,968)	(23,886)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	69	17,965	261.92.....	571	.....	.....	.....30	.....	.....2,855	.....	.....	.....(194)	(915)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	1,710	472,375	276.22.....	6,960	.....	.....	.....371	.....	.....46,731	.....	.....	.....(2,334)	(8,588)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2019	02/28/2022	..20,600	5,381,239	261.22.....	177,164	.....	.....	.....9,436	.....	.....871,886	.....	.....	.....(59,414)	(285,862)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	2,294	846,924	369.27.....	32,063	.....	.....	.....1,630	.....	.....74,116	.....	.....	.....(10,803)	(20,637)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	5,552	..2,050,313	369.27.....	77,622	.....	.....	.....3,946	.....	.....179,426	.....	.....	.....(26,149)	(49,963)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	3,274	1,237,092	377.88.....	34,767	.....	.....	.....1,767	.....	.....77,616	.....	.....	.....(11,714)	(16,484)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	3,239	1,196,147	369.27.....	45,284	.....	.....	.....2,302	.....	.....104,676	.....	.....	.....(15,252)	(29,151)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	8,213	3,094,143	376.74.....	90,507	.....	.....	.....4,601	.....	.....204,071	.....	.....	.....(30,485)	(45,142)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	...14,106	5,307,619	376.27.....	157,845	.....	.....	.....8,024	.....	.....357,121	.....	.....	.....(53,164)	(80,288)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	9,764	3,666,277	375.5.....	112,088	.....	.....	.....5,698	.....	.....254,704	.....	.....	.....(37,755)	(58,740)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	6,394	2,336,528	365.44.....	100,637	.....	.....	.....5,730	.....	.....231,094	.....	.....	.....(33,681)	(70,849)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	...10,793	3,944,456	365.47.....	169,771	.....	.....	.....9,666	.....	.....389,770	.....	.....	.....(56,811)	(119,401)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	..28,828	..10,524,523	365.08.....	458,653	.....	.....	.....26,112	.....	.....1,052,328	.....	.....	.....(153,487)	(325,398)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	...11,217	4,188,888	373.43.....	138,198	.....	.....	.....7,868	.....	.....315,831	.....	.....	.....(46,247)	(77,822)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	...16,239	5,934,468	365.44.....	255,606	.....	.....	.....14,552	.....	.....586,947	.....	.....	.....(85,536)	(179,956)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	...39,694	14,800,920	372.88.....	497,360	.....	.....	.....28,316	.....	.....1,139,418	.....	.....	.....(166,442)	(285,627)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	...47,894	17,827,744	372.23.....	612,570	.....	.....	.....34,875	.....	.....1,405,950	.....	.....	.....(204,995)	(359,389)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	03/04/2022	...65,544	..24,352,039	371.54.....	856,654	.....	.....	.....48,772	.....	.....1,969,254	.....	.....	.....(286,682)	(513,707)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/07/2019	02/25/2022	398	146,999	369.27.....	5,565	.....	.....	.....283	.....	.....12,864	.....	.....	.....(1,877)	(3,580)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	02/04/2022	463	172,009	371.75.....	6,283	.....	.....	.....203	.....	.....13,806	.....	.....	.....(2,188)	(3,426)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	02/04/2022	289	109,568	379.14.....	3,089	.....	.....	.....100	.....	.....6,487	.....	.....	.....(1,072)	(1,226)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	02/08/2022	324	124,627	385.15.....	2,822			102		5,323			(979)	(751)			03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/20/2019	02/09/2022	276	101,915	368.67.....	4,138	.....	.....	.....153	.....	.....9,100	.....	.....	.....(1,429)	(2,483)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	02/18/2022	613	233,769	381.34.....	6,136	.....	.....	.....277	.....	.....12,415	.....	.....	.....(2,104)	(2,139)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	02/24/2022	324	120,428	372.....	4,403	.....	.....	.....222	.....	.....9,578	.....	.....	.....(1,501)	(2,352)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	02/28/2022	656	247,634	377.56.....	7,484	.....	.....	.....404	.....	.....15,760	.....	.....	.....(2,542)	(3,188)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/01/2022	865	324,849	375.6.....	10,517	.....	.....	.....577	.....	.....22,476	.....	.....	.....(3,570)	(4,888)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/02/2022	524	198,582	378.98.....	5,711	.....	.....	.....318	.....	.....11,848	.....	.....	.....(1,937)	(2,267)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/03/2022	2,116	788,927	372.92.....	28,052	.....	.....	.....1,589	.....	.....60,643	.....	.....	.....(9,511)	(14,431)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/04/2022	2,244	826,564	368.39.....	34,194	.....	.....	.....1,967	.....	.....74,479	.....	.....	.....(11,585)	(20,307)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/04/2022	558	207,446	371.82.....	7,660	.....	.....	.....441	.....	.....16,607	.....	.....	.....(2,597)	(4,089)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/07/2022	...37,250	13,833,403	371.37.....	518,888	.....	.....	.....31,200	.....	.....1,125,493	.....	.....	.....(175,301)	(281,181)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/08/2022	...34,753	12,961,442	372.96.....	461,171	.....	.....	.....28,131	.....	.....994,814	.....	.....	.....(155,660)	(236,309)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/11/2022	...71,279	26,544,162	372.4.....	964,400	.....	.....	.....61,331	.....	.....2,080,235	.....	.....	.....(324,608)	(502,608)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/11/2022	...24,714	9,231,293	373.53.....	322,760	.....	.....	.....20,526	.....	.....693,347	.....	.....	.....(108,636)	(161,557)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/11/2022	...42,300	15,807,562	373.7.....	549,479	.....	.....	.....34,944	.....	.....1,179,554	.....	.....	.....(184,949)	(273,322)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/14/2022	...33,817	12,619,862	373.18.....	446,724	.....	.....	.....29,563	.....	.....960,579	.....	.....	.....(149,945)	(226,473)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/15/2022	...46,437	17,308,485	372.73.....	622,721	.....	.....	.....41,743	.....	.....1,339,931	.....	.....	.....(208,829)	(320,304)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/18/2022	...55,881	20,832,902	372.81.....	748,802	.....	.....	.....52,114	.....	.....1,607,938	.....	.....	.....(250,420)	(383,118)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/20/2019	03/18/2022	...48,864	18,245,310	373.39.....	643,050	.....	.....	.....44,754	.....	.....1,377,719	.....	.....	.....(215,050)	(322,240)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/21/2019	02/02/2022	965	268,574	278.28.....	10,090	.....	.....	.....309	.....	.....55,355	.....	.....	.....(3,519)	(30,527)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/21/2019	02/10/2022	560	155,759	278.31.....	5,870	.....	.....	.....223	.....	.....32,082	.....	.....	.....(2,034)	(17,650)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/21/2019	02/11/2022	1,843	514,110	278.88.....	18,867	.....	.....	.....734	.....	.....104,624	.....	.....	.....(6,526)	(57,278)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/21/2019	02/16/2022	729	198,281	271.83.....	10,068			437		46,539			(3,466)	(26,732)			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)
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/17/2022	693	189,127	273.1.....	9,086	.....	.....	.....403	.....	.....43,305	.....	.....	.....(3,124)	(24,684)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/18/2022	..14,875	4,110,517	276.33.....	173,232	.....	.....	.....12,090	.....	.....882,046	.....	.....	.....(57,966)	(488,393)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/18/2022	1,068	296,231	277.25.....	11,788	.....	.....	.....533	.....	.....62,379	.....	.....	.....(4,049)	(34,546)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/18/2022	..13,759	3,811,906	277.05.....	155,441	.....	.....	.....10,848	.....	.....805,939	.....	.....	.....(52,014)	(443,891)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/18/2022	1,274	346,800	272.13.....	17,396	.....	.....	.....787	.....	.....80,926	.....	.....	.....(5,978)	(46,379)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/18/2022	..11,696	3,249,405	277.83.....	127,814	.....	.....	.....8,920	.....	.....675,962	.....	.....	.....(42,766)	(370,084)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/18/2022	7,581	2,107,799	278.04.....	80,825	.....	.....	.....3,657	.....	.....436,604	.....	.....	.....(27,764)	(240,284)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/15/2022	9,084	2,521,010	277.53.....	100,390	.....	.....	.....6,748	.....	.....527,741	.....	.....	.....(33,685)	(289,816)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/18/2022	5,542	1,521,063	274.47.....	68,769	.....	.....	.....3,111	.....	.....338,949	.....	.....	.....(23,623)	(191,477)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/14/2022	..10,546	2,907,991	275.75.....	125,575	.....	.....	.....8,333	.....	.....631,451	.....	.....	.....(42,175)	(351,429)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/11/2022	5,933	1,641,021	276.58.....	68,130	.....	.....	.....4,345	.....	.....350,346	.....	.....	.....(22,948)	(193,970)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/11/2022	..14,510	4,011,057	276.43.....	167,674	.....	.....	.....10,693	.....	.....858,971	.....	.....	.....(56,467)	(476,103)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/22/2022	..12,891	3,565,159	276.57.....	146,741	.....	.....	.....7,165	.....	.....761,348	.....	.....	.....(50,214)	(423,376)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/11/2022	..22,308	6,183,440	277.18.....	249,723	.....	.....	.....15,925	.....	.....1,303,878	.....	.....	.....(84,101)	(718,677)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/25/2022	..21,875	6,037,943	276.02.....	255,287	.....	.....	.....13,147	.....	.....1,303,999	.....	.....	.....(87,111)	(727,501)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/08/2022	..11,769	3,227,229	274.22.....	148,851	.....	.....	.....9,105	.....	.....722,705	.....	.....	.....(50,272)	(406,991)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/07/2022	..11,560	3,171,442	274.34.....	145,429	.....	.....	.....8,769	.....	.....708,518	.....	.....	.....(49,159)	(398,799)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/25/2022	..10,099	2,786,336	275.9.....	118,457	.....	.....	.....6,100	.....	.....603,231	.....	.....	.....(40,421)	(336,832)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/04/2022	4,993	1,364,092	273.22.....	65,648	.....	.....	.....3,786	.....	.....311,587	.....	.....	.....(22,255)	(176,759)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/25/2022	8,494	2,347,739	276.4.....	97,545	.....	.....	.....5,023	.....	.....503,111	.....	.....	.....(33,287)	(279,910)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/04/2022	..19,617	5,355,692	273.01.....	260,138	.....	.....	.....15,003	.....	.....1,228,413	.....	.....	.....(88,185)	(697,747)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	02/28/2022	5,169	1,414,271	273.61.....	66,778			3,616		320,581			(22,722)	(181,615)			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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	03/21/2019	03/01/2022	9,541	2,637,390	276.44.....	109,636	.....	.....	.....6,034	.....	.....564,716	.....	.....	.....(37,272)	(313,760)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/04/2022	..20,051	5,546,241	276.61.....	229,116	.....	.....	.....13,214	.....	.....1,183,392	.....	.....	.....(77,668)	(656,194)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/03/2022	5,182	1,450,319	279.88.....	51,350	.....	.....	.....2,917	.....	.....288,896	.....	.....	.....(17,426)	(156,038)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/21/2019	03/02/2022	265	71,850	271.41.....	3,738	.....	.....	.....209	.....	.....17,001	.....	.....	.....(1,270)	(9,750)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/08/2022	..17,049	4,528,289	265.61.....	173,385	.....	.....	.....10,615	.....	.....646,707	.....	.....	.....(58,613)	(163,245)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/09/2022	..20,498	5,449,998	265.88.....	206,209	.....	.....	.....12,804	.....	.....772,013	.....	.....	.....(69,639)	(192,859)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/10/2022	..19,688	5,220,555	265.16.....	204,365	.....	.....	.....12,867	.....	.....755,682	.....	.....	.....(68,953)	(193,798)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/11/2022	..32,151	8,579,050	266.84.....	310,574	.....	.....	.....19,824	.....	.....1,180,001	.....	.....	.....(104,694)	(283,996)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/14/2022	..31,635	8,439,695	266.78.....	306,547	.....	.....	.....20,361	.....	.....1,162,987	.....	.....	.....(103,049)	(280,489)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/15/2022	..22,127	5,913,121	267.24.....	210,424	.....	.....	.....14,158	.....	.....803,243	.....	.....	.....(70,667)	(190,154)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/16/2022	..13,428	3,573,930	266.16.....	133,875	.....	.....	.....9,122	.....	.....501,952	.....	.....	.....(44,919)	(123,871)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/17/2022	..22,587	5,998,812	265.59.....	230,836	.....	.....	.....15,927	.....	.....857,189	.....	.....	.....(77,382)	(216,026)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/18/2022	..18,210	4,833,892	265.45.....	187,383	.....	.....	.....13,089	.....	.....693,640	.....	.....	.....(62,754)	(175,631)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/21/2022	..63,555	16,941,242	266.56.....	624,111	.....	.....	.....45,192	.....	.....2,350,321	.....	.....	.....(208,445)	(570,666)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	02/11/2022	1,675	437,391	261.07.....	20,406	.....	.....	.....795	.....	.....71,162	.....	.....	.....(7,060)	(21,109)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/01/2022	..17,855	4,694,308	262.91.....	202,835	.....	.....	.....11,174	.....	.....725,526	.....	.....	.....(69,019)	(201,699)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/02/2022	..17,070	4,484,218	262.69.....	195,797	.....	.....	.....10,959	.....	.....697,389	.....	.....	.....(66,558)	(195,196)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/03/2022	..14,838	3,894,928	262.5.....	171,525	.....	.....	.....9,751	.....	.....608,990	.....	.....	.....(58,255)	(171,465)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/22/2019	03/04/2022	..31,611	8,302,969	262.66.....	363,211	.....	.....	.....20,968	.....	.....1,292,354	.....	.....	.....(123,239)	(361,852)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/29/2019	02/25/2022	2,198	825,344	375.53.....	31,956	.....	.....	.....1,658	.....	.....57,268	.....	.....	.....(10,989)	(10,319)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/29/2019	03/07/2022	2,432	902,623	371.21.....	40,340	.....	.....	.....2,451	.....	.....73,858	.....	.....	.....(13,738)	(15,900)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/29/2019	03/14/2022	1,712	641,554	374.77.....	25,644			1,714		45,906			(8,677)	(8,520)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/29/2019	03/18/2022	...30,745	11,497,449	373.96.....	472,860	.....	.....	.....33,245	.....	.....849,354	.....	.....	....(159,383)	(162,952)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/29/2019	03/21/2022	..25,590	9,650,369	377.11.....	358,265	.....	.....	.....26,110	.....	.....626,554	.....	.....	....(120,421)	(104,029)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/29/2019	03/22/2022	..27,677	10,477,420	378.56.....	371,149	.....	.....	.....27,366	.....	.....637,739	.....	.....	....(124,636)	(98,055)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/29/2019	03/25/2022	..51,049	19,355,319	379.15.....	673,339	.....	.....	.....51,367	.....	.....1,146,538	.....	.....	....(225,492)	(170,472)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/29/2019	03/25/2022	..24,197	9,145,804	377.97.....	331,017	.....	.....	.....25,252	.....	.....571,795	.....	.....	....(110,852)	(90,606)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/29/2019	03/25/2022	..39,956	15,150,280	379.17.....	526,626	.....	.....	.....40,175	.....	.....896,608	.....	.....	....(176,358)	(133,193)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/29/2019	03/28/2022	..36,276	13,748,011	378.98.....	481,387	.....	.....	.....37,946	.....	.....820,993	.....	.....	....(160,765)	(123,294)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	04/01/2022	..33,829	9,107,709	269.23.....	261,158	.....	.....	.....21,583	.....	.....1,160,638	.....	.....	....(87,370)	(266,134)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	04/01/2022	211	57,403	272.53.....	1,392	.....	.....	.....115	.....	.....6,532	.....	.....	....(468)	(1,296)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/22/2022	..27,442	7,423,798	270.53.....	198,129	.....	.....	.....14,690	.....	.....905,896	.....	.....	....(66,906)	(196,739)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/23/2022	..14,238	3,842,877	269.9.....	105,932	.....	.....	.....7,945	.....	.....478,991	.....	.....	....(35,739)	(106,867)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/24/2022	..32,282	8,720,272	270.13.....	237,917	.....	.....	.....18,047	.....	.....1,078,563	.....	.....	....(80,188)	(238,252)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/25/2022	497	136,247	273.94.....	3,054	.....	.....	.....234	.....	.....14,723	.....	.....	....(1,030)	(2,731)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/28/2022	..71,275	19,204,382	269.44.....	543,117	.....	.....	.....43,049	.....	.....2,430,511	.....	.....	....(182,377)	(552,833)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/29/2022	..21,063	5,697,804	270.51.....	152,919	.....	.....	.....12,250	.....	.....695,728	.....	.....	....(51,304)	(151,257)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/30/2022	..17,064	4,628,653	271.26.....	119,615	.....	.....	.....9,684	.....	.....550,821	.....	.....	....(40,091)	(115,943)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/04/2019	03/31/2022	..20,939	5,683,223	271.42.....	145,734	.....	.....	.....11,921	.....	.....672,559	.....	.....	....(48,799)	(140,600)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	03/25/2022	4,202	1,602,352	381.31.....	46,435	.....	.....	.....3,565	.....	.....85,413	.....	.....	....(15,649)	(13,230)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	03/29/2022	..44,850	16,962,756	378.21.....	548,517	.....	.....	.....43,982	.....	.....1,049,318	.....	.....	....(184,187)	(188,080)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	04/01/2022	..57,220	21,603,513	377.55.....	716,398	.....	.....	.....59,261	.....	.....1,376,357	.....	.....	....(239,895)	(253,369)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	04/01/2022	..33,760	12,737,797	377.31.....	425,707	.....	.....	.....35,215	.....	.....820,085	.....	.....	....(142,554)	(152,551)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	04/01/2022	..36,982	13,954,226	377.32.....	466,349			38,577		898,010			(156,162)	(166,918)			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	04/04/2022	...34,333	12,938,765	376.86.....	439,463	.....	.....37,461	.....	.....849,454	.....	.....	.....(146,750)	(161,029)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/05/2019	03/22/2022	2,047	770,150	376.16.....	26,616	.....	.....1,975	.....	.....52,068	.....	.....	.....(8,995)	(10,166)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/08/2022	4,927	1,390,139	282.15.....	49,401	.....	.....4,400	.....	.....263,447	.....	.....	.....(16,525)	(136,038)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/08/2022	...10,694	3,002,540	280.76.....	113,892	.....	.....10,145	.....	.....586,693	.....	.....	.....(38,101)	(306,886)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/14/2022	3,759	1,051,547	279.71.....	41,297	.....	.....2,795	.....	.....210,220	.....	.....	.....(14,141)	(111,683)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/08/2022	...25,913	7,269,740	280.54.....	278,587	.....	.....24,814	.....	.....1,427,312	.....	.....	.....(93,199)	(748,056)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/21/2022	7,121	1,991,786	279.7.....	78,558	.....	.....5,795	.....	.....398,259	.....	.....	.....(26,723)	(211,220)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/05/2022	9,765	2,749,726	281.59.....	100,127	.....	.....8,667	.....	.....527,626	.....	.....	.....(33,589)	(274,107)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/22/2022	7,784	2,163,257	277.91.....	92,660	.....	.....6,915	.....	.....449,258	.....	.....	.....(31,490)	(241,708)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/04/2022	...13,160	3,715,788	282.35.....	130,451	.....	.....11,182	.....	.....701,084	.....	.....	.....(43,802)	(361,669)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/25/2022	...15,973	4,468,733	279.77.....	176,063	.....	.....13,594	.....	.....892,158	.....	.....	.....(59,672)	(472,397)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/01/2022	4,754	1,321,388	277.94.....	56,807	.....	.....4,725	.....	.....274,233	.....	.....	.....(19,126)	(147,119)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/25/2022	...10,866	3,054,903	281.15.....	112,851	.....	.....8,713	.....	.....591,910	.....	.....	.....(38,246)	(309,595)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/01/2022	...15,332	4,290,917	279.86.....	168,995	.....	.....14,057	.....	.....854,972	.....	.....	.....(56,903)	(451,557)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/25/2022	8,670	2,425,659	279.78.....	95,524	.....	.....7,375	.....	.....484,165	.....	.....	.....(32,375)	(256,344)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	04/01/2022	...11,735	3,297,420	280.99.....	123,219	.....	.....10,249	.....	.....641,117	.....	.....	.....(41,490)	(335,245)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/28/2022	7,677	2,154,343	280.63.....	81,687	.....	.....6,517	.....	.....422,182	.....	.....	.....(27,605)	(221,701)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/11/2019	03/29/2022	7,420	2,087,607	281.36.....	76,535	.....	.....6,171	.....	.....402,626	.....	.....	.....(25,842)	(209,973)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	03/21/2022	1,294	495,206	382.83.....	12,289	.....	.....908	.....	.....24,350	.....	.....	.....(4,200)	(3,950)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/01/2022	1,204	455,058	377.93.....	13,582	.....	.....1,132	.....	.....28,508	.....	.....	.....(4,594)	(5,659)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/04/2022	1,144	433,478	379.03.....	12,454	.....	.....1,069	.....	.....25,837	.....	.....	.....(4,198)	(4,929)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/05/2022	..29,717	11,183,944	376.35.....	353,334		30,640		750,322			(119,025)	(157,767)			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/08/2022	..81,240	30,591,588	376.56.....	961,877	.....	.....	.....85,834	.....	.....2,034,417	.....	.....	....(323,115)	(424,268)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/08/2022	..45,455	17,174,853	377.84.....	516,373	.....	.....	.....46,079	.....	.....1,080,611	.....	.....	....(173,463)	(215,306)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/08/2022	..46,908	17,728,243	377.94.....	530,994	.....	.....	.....47,384	.....	.....1,110,491	.....	.....	....(178,372)	(220,517)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/11/2022	..51,160	19,206,423	375.42.....	628,754	.....	.....	.....57,684	.....	.....1,339,223	.....	.....	....(210,632)	(290,514)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2019	04/12/2022	..54,406	20,371,313	374.43.....	690,415	.....	.....	.....63,916	.....	.....1,477,816	.....	.....	....(231,074)	(331,070)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/13/2022	..19,522	5,195,299	266.13.....	150,707	.....	.....	.....14,090	.....	.....730,207	.....	.....	....(50,442)	(197,299)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/14/2022	..35,285	9,320,459	264.15.....	298,509	.....	.....	.....28,156	.....	.....1,389,651	.....	.....	....(99,815)	(399,975)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/14/2022	..25,960	6,883,262	265.15.....	209,756	.....	.....	.....19,785	.....	.....996,453	.....	.....	....(70,140)	(277,989)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/04/2022	..49,004	13,132,649	267.99.....	344,500	.....	.....	.....29,610	.....	.....1,742,033	.....	.....	....(116,264)	(441,425)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/05/2022	..20,805	5,599,812	269.16.....	138,352	.....	.....	.....12,008	.....	.....715,242	.....	.....	....(46,650)	(173,513)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/06/2022	..12,112	3,222,501	266.05.....	93,508	.....	.....	.....8,195	.....	.....454,063	.....	.....	....(31,500)	(123,080)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/07/2022	..31,813	8,477,322	266.47.....	240,828	.....	.....	.....21,308	.....	.....1,179,224	.....	.....	....(81,051)	(315,176)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/08/2022	..30,903	8,308,022	268.84.....	209,215	.....	.....	.....18,687	.....	.....1,072,264	.....	.....	....(70,347)	(263,276)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/08/2022	616	165,237	268.32.....	4,274	.....	.....	.....382	.....	.....21,688	.....	.....	....(1,436)	(5,430)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/11/2022	..44,282	11,779,503	266.01.....	343,187	.....	.....	.....31,514	.....	.....1,661,742	.....	.....	....(115,073)	(450,955)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/16/2019	04/12/2022	..23,249	6,152,745	264.65.....	192,034	.....	.....	.....17,794	.....	.....904,032	.....	.....	....(64,333)	(256,279)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	03/31/2022	1,003	388,200	387.02.....	8,195	.....	.....	.....681	.....	.....14,905	.....	.....	....(2,792)	(1,980)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	04/12/2022	4,499	1,695,250	376.8.....	52,369	.....	.....	.....4,884	.....	.....111,612	.....	.....	....(17,654)	(23,176)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	04/14/2022	..91,366	34,166,248	373.95.....	1,166,742	.....	.....	.....110,760	.....	.....2,525,418	.....	.....	....(392,645)	(575,605)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	04/14/2022	..55,435	20,678,330	373.02.....	728,969	.....	.....	.....69,202	.....	.....1,583,618	.....	.....	....(245,324)	(371,437)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	04/14/2022	..57,673	21,414,421	371.31.....	799,343	.....	.....	.....75,882	.....	.....1,745,897	.....	.....	....(269,002)	(430,967)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	04/18/2022	..35,785	13,344,454	372.91.....	472,357			46,412		1,026,246			(158,376)	(241,670)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/23/2019	04/22/2022	127,840	47,853,050	374.32.....	1,618,454	.....	.....	.....164,363	.....	.....3,487,043	.....	.....	.....(540,662)	(785,506)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/25/2019	04/19/2022	..16,798	4,421,688	263.23.....	166,634	.....	.....	.....16,571	.....	.....677,002	.....	.....	.....(55,889)	(191,715)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/25/2019	04/20/2022	..18,482	4,919,351	266.17.....	161,163	.....	.....	.....16,161	.....	.....690,561	.....	.....	.....(54,007)	(177,799)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/25/2019	04/21/2022	..19,756	5,241,190	265.3.....	179,184	.....	.....	.....18,116	.....	.....755,317	.....	.....	.....(59,989)	(200,227)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/25/2019	04/22/2022	..40,484	10,761,049	265.81.....	359,093	.....	.....	.....36,602	.....	.....1,527,170	.....	.....	.....(120,111)	(397,943)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/26/2019	04/25/2022	..37,254	13,956,225	374.62.....	505,169	.....	.....	.....52,786	.....	.....1,005,157	.....	.....	.....(168,659)	(207,320)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/26/2019	04/19/2022	929	351,022	377.8.....	11,382	.....	.....	.....1,133	.....	.....22,138	.....	.....	.....(3,822)	(4,046)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/26/2019	04/22/2022	..1,050	394,747	376.05.....	13,615	.....	.....	.....1,389	.....	.....26,831	.....	.....	.....(4,557)	(5,249)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/26/2019	04/22/2022	..52,702	19,701,469	373.83.....	732,026	.....	.....	.....74,683	.....	.....1,463,197	.....	.....	.....(245,078)	(310,076)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/26/2019	04/22/2022	..30,713	11,510,259	374.77.....	414,316	.....	.....	.....42,269	.....	.....824,014	.....	.....	.....(138,710)	(169,005)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/22/2022	7,950	2,234,442	281.07.....	89,371	.....	.....	.....9,185	.....	.....433,621	.....	.....	.....(30,213)	(222,307)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/18/2022	9,339	2,618,740	280.4.....	107,768	.....	.....	.....10,717	.....	.....515,689	.....	.....	.....(36,569)	(266,209)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/14/2022	..19,957	5,570,265	279.11.....	242,495	.....	.....	.....23,299	.....	.....1,127,722	.....	.....	.....(82,593)	(589,079)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/11/2022	9,652	2,722,932	282.12.....	103,124	.....	.....	.....9,647	.....	.....516,368	.....	.....	.....(35,222)	(262,929)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/22/2022	..23,022	6,424,861	279.07.....	281,310	.....	.....	.....28,912	.....	.....1,301,784	.....	.....	.....(95,103)	(678,736)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/04/2022	2,707	760,312	280.9.....	30,353	.....	.....	.....2,658	.....	.....148,117	.....	.....	.....(10,435)	(76,411)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/29/2022	..12,780	3,655,703	286.04.....	116,163	.....	.....	.....12,610	.....	.....633,589	.....	.....	.....(39,017)	(308,403)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/26/2022	7,175	2,036,602	283.86.....	71,700	.....	.....	.....7,607	.....	.....371,330	.....	.....	.....(24,151)	(185,174)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/25/2022	4,855	1,369,037	281.96.....	52,646	.....	.....	.....5,542	.....	.....260,519	.....	.....	.....(17,750)	(132,380)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/12/2022	..14,827	4,187,869	282.45.....	156,266	.....	.....	.....14,750	.....	.....788,350	.....	.....	.....(53,325)	(400,051)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	05/03/2022	4,623	1,314,964	284.41.....	45,294	.....	.....	.....5,065	.....	.....236,738	.....	.....	.....(15,158)	(117,194)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/06/2019	04/29/2022	8,753	2,473,793	282.63.....	92,426			10,033		463,751			(31,046)	(233,934)			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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEMI	05/06/2019	04/14/2022	...12,900	3,623,251	280.87.....	145,630	.....	.....	.....13,992	.....	.....706,250	.....	.....	.....(49,599)	(363,481)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	05/06/2019	05/02/2022	...6,082	1,716,152	282.17.....	65,611	.....	.....	.....7,283	.....	.....325,038	.....	.....	.....(21,979)	(164,552)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	05/06/2019	04/14/2022	...25,082	7,057,939	281.39.....	276,973	.....	.....	.....26,612	.....	.....1,360,165	.....	.....	.....(94,338)	(696,764)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	05/06/2019	04/22/2022	...7,258	2,041,173	281.23.....	81,045	.....	.....	.....8,330	.....	.....394,729	.....	.....	.....(27,400)	(202,077)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	05/06/2019	04/08/2022	...1,809	517,394	286.09.....	16,176	.....	.....	.....1,472	.....	.....89,579	.....	.....	.....(5,538)	(43,781)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	05/06/2019	04/29/2022	...15,763	4,453,072	282.51.....	167,306	.....	.....	.....18,162	.....	.....837,042	.....	.....	.....(56,198)	(422,722)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	05/05/2022	...25,156	6,689,799	265.93.....	234,456	.....	.....	.....26,623	.....	.....945,852	.....	.....	.....(78,390)	(238,928)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	05/06/2022	...33,495	8,928,534	266.56.....	303,803	.....	.....	.....34,744	.....	.....1,238,295	.....	.....	.....(101,479)	(306,008)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/25/2022	...47,853	12,791,024	267.3.....	417,275	.....	.....	.....43,964	.....	.....1,733,858	.....	.....	.....(140,807)	(418,129)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/26/2022	...15,191	4,047,685	266.46.....	137,627	.....	.....	.....14,614	.....	.....563,155	.....	.....	.....(46,401)	(139,921)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/27/2022	...14,457	3,861,542	267.1.....	127,369	.....	.....	.....13,630	.....	.....526,718	.....	.....	.....(42,902)	(127,893)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/28/2022	...31,389	8,370,409	266.67.....	281,870	.....	.....	.....30,395	.....	.....1,157,039	.....	.....	.....(94,852)	(285,331)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/29/2022	...40,025	10,661,846	266.38.....	364,627	.....	.....	.....39,619	.....	.....1,486,980	.....	.....	.....(122,584)	(370,235)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	05/02/2022	...58,141	15,478,358	266.22.....	533,736	.....	.....	.....59,304	.....	.....2,169,306	.....	.....	.....(178,944)	(543,058)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	05/03/2022	...16,345	4,342,308	265.66.....	153,810	.....	.....	.....17,215	.....	.....619,004	.....	.....	.....(51,521)	(157,949)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	05/04/2022	...19,065	5,083,062	266.62.....	172,155	.....	.....	.....19,409	.....	.....703,692	.....	.....	.....(57,610)	(173,646)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/14/2022	...1,973	747,623	378.86.....	21,490	.....	.....	.....2,067	.....	.....44,941	.....	.....	.....(7,325)	(8,553)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/25/2022	...2,825	1,052,044	372.38.....	38,055	.....	.....	.....4,010	.....	.....82,519	.....	.....	.....(12,839)	(19,496)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/26/2022	...46,845	17,636,081	376.48.....	554,172	.....	.....	.....58,846	.....	.....1,177,649	.....	.....	.....(186,828)	(244,392)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/29/2022	...78,362	29,433,461	375.61.....	955,230	.....	.....	.....103,791	.....	.....2,037,619	.....	.....	.....(321,145)	(435,006)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/29/2022	...52,174	19,593,799	375.55.....	637,562	.....	.....	.....69,275	.....	.....1,359,754	.....	.....	.....(214,349)	(290,704)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/07/2019	04/29/2022	...38,704	14,537,316	375.6.....	472,192			51,306		1,006,799			(158,750)	(214,904)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/07/2019	05/02/2022	..60,693	22,714,475	374.25.....	773,233	.....	.....	.....85,915	.....	.....1,660,152	.....	.....	....(259,239)	(370,246)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/07/2019	05/03/2022	..48,160	18,033,497	374.45.....	610,187	.....	.....	.....68,296	.....	.....1,307,810	.....	.....	....(204,387)	(289,725)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/07/2019	05/06/2022	..60,266	22,542,538	374.05.....	775,022	.....	.....	.....88,635	.....	.....1,660,556	.....	.....	....(258,888)	(372,043)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/13/2019	05/06/2022	..62,241	23,303,821	374.41.....	718,266	.....	.....	.....82,597	.....	.....1,692,780	.....	.....	....(241,246)	(406,072)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/13/2019	05/09/2022	..47,441	17,685,086	372.78.....	577,832	.....	.....	.....67,856	.....	.....1,367,071	.....	.....	....(193,545)	(342,695)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/13/2019	05/10/2022	..48,317	18,023,787	373.03.....	584,156	.....	.....	.....69,071	.....	.....1,380,353	.....	.....	....(195,484)	(343,687)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/13/2019	04/22/2022	2,627	984,701	374.87.....	29,630	.....	.....	.....3,065	.....	.....70,215	.....	.....	....(10,084)	(16,631)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/13/2019	04/25/2022	1,122	428,687	382.19.....	9,871	.....	.....	.....1,046	.....	.....21,943	.....	.....	....(3,347)	(4,138)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/13/2019	05/06/2022	858	317,809	370.39.....	11,266	.....	.....	.....1,296	.....	.....26,764	.....	.....	....(3,781)	(7,134)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	05/13/2022	..54,493	20,345,074	373.35.....	724,216	.....	.....	.....87,864	.....	.....1,539,573	.....	.....	....(242,411)	(346,471)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	05/13/2022	..51,574	19,364,030	375.46.....	641,582	.....	.....	.....77,839	.....	.....1,349,501	.....	.....	....(214,751)	(284,049)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	05/16/2022	..39,064	14,627,346	374.45.....	501,967	.....	.....	.....62,113	.....	.....1,061,236	.....	.....	....(167,552)	(230,860)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	04/22/2022	604	225,562	373.54.....	7,892	.....	.....	.....821	.....	.....16,939	.....	.....	....(2,694)	(3,807)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	04/25/2022	1,227	465,389	379.34.....	13,311	.....	.....	.....1,418	.....	.....27,390	.....	.....	....(4,533)	(5,030)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	04/29/2022	714	269,555	377.65.....	8,208	.....	.....	.....902	.....	.....17,123	.....	.....	....(2,786)	(3,347)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	04/29/2022	728	268,776	369.38.....	10,856	.....	.....	.....1,193	.....	.....23,429	.....	.....	....(3,682)	(5,931)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	05/10/2022	1,284	482,588	375.9.....	15,714	.....	.....	.....1,868	.....	.....33,032	.....	.....	....(5,274)	(6,859)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2019	05/13/2022	..75,423	28,008,911	371.36.....	1,065,720	.....	.....	.....129,297	.....	.....2,279,903	.....	.....	....(356,721)	(544,141)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/18/2022	..18,085	4,890,260	270.4.....	149,204	.....	.....	.....18,805	.....	.....599,136	.....	.....	....(49,984)	(122,293)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/19/2022	..16,763	4,490,522	267.89.....	154,718	.....	.....	.....19,624	.....	.....597,345	.....	.....	....(51,786)	(134,724)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/20/2022	..46,578	12,434,401	266.96.....	448,078	.....	.....	.....57,193	.....	.....1,703,100	.....	.....	....(149,835)	(397,407)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	04/14/2022	789	205,260	260.....	10,010			979		34,367			(3,463)	(10,107)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/23/2019	05/09/2022	...40,799	...10,923,583	267.74.....	376,985	.....	.....	.....44,763	.....	.....1,460,182	.....	.....	.....(127,357)	(331,852)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/10/2022	..19,592	5,220,034	266.44.....	191,804	.....	.....	.....22,931	.....	.....726,627	.....	.....	.....(64,738)	(173,144)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/11/2022	...13,232	3,545,650	267.97.....	121,201	.....	.....	.....14,589	.....	.....470,499	.....	.....	.....(40,867)	(105,941)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/12/2022	..23,358	6,277,245	268.74.....	206,952	.....	.....	.....25,079	.....	.....812,591	.....	.....	.....(69,718)	(177,534)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/13/2022	...36,207	9,746,500	269.19.....	314,637	.....	.....	.....38,385	.....	.....1,243,284	.....	.....	.....(105,897)	(266,759)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/17/2022	..19,708	5,309,811	269.43.....	169,682	.....	.....	.....21,249	.....	.....671,989	.....	.....	.....(56,899)	(142,784)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/16/2022	1,690	637,132	376.93.....	18,424	.....	.....	.....2,292	.....	.....41,795	.....	.....	.....(6,183)	(9,089)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/17/2022	..48,702	...18,217,556	374.06.....	583,453	.....	.....	.....73,066	.....	.....1,341,909	.....	.....	.....(195,642)	(317,050)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/20/2022	..69,550	...25,882,932	372.15.....	887,455	.....	.....	.....113,275	.....	.....2,048,017	.....	.....	.....(296,759)	(509,103)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/20/2022	...32,873	...12,301,514	374.21.....	392,836	.....	.....	.....50,142	.....	.....900,975	.....	.....	.....(131,361)	(211,792)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/20/2022	...34,480	...12,866,631	373.16.....	426,175	.....	.....	.....54,397	.....	.....980,817	.....	.....	.....(142,511)	(237,288)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/11/2022	1,552	581,212	374.49.....	18,283	.....	.....	.....2,201	.....	.....42,095	.....	.....	.....(6,162)	(9,831)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/23/2019	05/12/2022	2,313	863,597	373.37.....	28,265	.....	.....	.....3,425	.....	.....65,300	.....	.....	.....(9,522)	(15,730)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2019	05/20/2022	413	154,587	374.13.....	4,900	.....	.....	.....628	.....	.....11,357	.....	.....	.....(1,648)	(2,687)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2019	05/23/2022	...41,081	...15,307,177	372.61.....	511,869	.....	.....	.....66,806	.....	.....1,191,069	.....	.....	.....(171,755)	(293,617)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2019	05/24/2022	..41,786	...15,659,699	374.76.....	485,970	.....	.....	.....63,814	.....	.....1,122,792	.....	.....	.....(162,910)	(261,186)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2019	05/27/2022	..66,932	...25,005,197	373.59.....	810,549	.....	.....	.....108,370	.....	.....1,875,875	.....	.....	.....(270,975)	(450,025)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2019	05/06/2022	...1,236	465,695	376.91.....	13,258	.....	.....	.....1,547	.....	.....30,554	.....	.....	.....(4,517)	(6,680)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2019	05/12/2022	1,645	605,374	368.1.....	23,501	.....	.....	.....2,859	.....	.....55,054	.....	.....	.....(7,967)	(15,206)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/30/2019	05/24/2022	6,825	1,959,475	287.09.....	56,793	.....	.....	.....7,478	.....	.....331,132	.....	.....	.....(19,045)	(159,385)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/30/2019	05/20/2022	9,870	2,823,299	286.05.....	85,916	.....	.....	.....11,037	.....	.....489,111	.....	.....	.....(28,916)	(238,391)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/30/2019	05/27/2022	..21,064	5,972,233	283.53.....	206,286			27,656		1,096,795			(68,977)	(547,857)			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/10/2022	8,747	2,468,468	282.2.....	89,892	.....	.....	.....10,817	.....	.....467,179	.....	.....	.....(30,538)	(237,226)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/13/2022	..14,034	3,971,941	283.03.....	139,302	.....	.....	.....17,105	.....	.....737,845	.....	.....	.....(47,190)	(371,514)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/09/2022	5,661	1,597,413	282.18.....	58,192	.....	.....	.....6,955	.....	.....302,462	.....	.....	.....(19,788)	(153,650)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/06/2022	..17,739	5,060,433	285.27.....	158,463	.....	.....	.....18,547	.....	.....893,014	.....	.....	.....(54,033)	(440,263)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/27/2022	4,167	1,184,047	284.18.....	39,646	.....	.....	.....5,315	.....	.....214,246	.....	.....	.....(13,258)	(106,335)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/13/2022	..11,349	3,225,596	284.23.....	106,787	.....	.....	.....13,112	.....	.....583,061	.....	.....	.....(36,173)	(290,136)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/23/2022	5,676	1,609,872	283.62.....	55,231	.....	.....	.....7,228	.....	.....295,066	.....	.....	.....(18,534)	(147,389)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/20/2022	..20,537	5,817,268	283.26.....	202,662	.....	.....	.....26,035	.....	.....1,074,974	.....	.....	.....(68,206)	(539,205)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/06/2022	..14,145	3,958,611	279.86.....	160,382	.....	.....	.....18,771	.....	.....788,561	.....	.....	.....(54,687)	(409,018)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/13/2022	..15,567	4,364,236	280.35.....	173,578	.....	.....	.....21,314	.....	.....860,163	.....	.....	.....(58,799)	(443,562)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/16/2022	6,039	1,715,012	283.98.....	57,577	.....	.....	.....7,210	.....	.....311,786	.....	.....	.....(19,452)	(155,428)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/30/2019	05/17/2022	..11,254	3,195,669	283.96.....	107,458	.....	.....	.....13,544	.....	.....581,227	.....	.....	.....(36,267)	(289,743)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/23/2022	..53,188	14,246,435	267.85.....	589,856	.....	.....	.....77,412	.....	.....1,897,484	.....	.....	.....(199,014)	(380,288)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/24/2022	..23,468	6,321,098	269.35.....	244,536	.....	.....	.....32,289	.....	.....802,036	.....	.....	.....(82,429)	(150,565)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/25/2022	8,901	2,390,484	268.55.....	95,958	.....	.....	.....12,747	.....	.....311,327	.....	.....	.....(32,315)	(60,530)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/26/2022	..24,879	6,711,089	269.75.....	255,258	.....	.....	.....34,113	.....	.....840,275	.....	.....	.....(85,883)	(154,767)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/27/2022	..37,636	10,142,458	269.49.....	390,659	.....	.....	.....52,520	.....	.....1,280,897	.....	.....	.....(131,321)	(238,631)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/31/2022	..48,238	13,123,641	272.06.....	449,096	.....	.....	.....61,802	.....	.....1,517,874	.....	.....	.....(150,408)	(249,948)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	06/01/2022	..13,371	3,650,684	273.04.....	119,265	.....	.....	.....16,507	.....	.....407,630	.....	.....	.....(39,905)	(63,814)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	06/02/2022	..21,573	5,876,161	272.39.....	198,252	.....	.....	.....27,596	.....	.....671,677	.....	.....	.....(66,274)	(108,694)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	06/03/2022	..25,884	7,082,710	273.63.....	225,452	.....	.....	.....31,559	.....	.....773,864	.....	.....	.....(75,300)	(117,219)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/04/2019	05/20/2022	2,907	1,093,635	376.25.....	34,880			4,493		73,827			(11,799)	(15,094)			03.....

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E18.18

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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	06/04/2019	05/27/2022	...41,312	15,416,518	373.17.....	548,628	.....	.....	.....73,757	.....	.....1,174,981	.....	.....	.....(184,423)	(264,196)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2019	05/27/2022	...31,417	11,712,733	372.82.....	421,925	.....	.....	.....56,723	.....	.....904,406	.....	.....	.....(141,829)	(205,403)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2019	05/31/2022	...33,356	12,443,381	373.05.....	444,966	.....	.....	.....61,234	.....	.....952,789	.....	.....	.....(149,024)	(215,046)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2019	06/03/2022	..61,816	23,055,398	372.97.....	828,330	.....	.....	.....115,951	.....	.....1,770,750	.....	.....	.....(276,652)	(400,108)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	05/13/2022	2,284	858,641	375.86.....	31,480	.....	.....	.....3,905	.....	.....58,876	.....	.....	.....(10,802)	(10,319)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	05/24/2022	1,247	472,562	379.02.....	15,647	.....	.....	.....2,081	.....	.....28,316	.....	.....	.....(5,313)	(4,288)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	06/03/2022	636	241,001	378.73.....	8,101	.....	.....	.....1,142	.....	.....14,648	.....	.....	.....(2,727)	(2,242)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	06/03/2022	...32,673	12,309,402	376.75.....	442,387	.....	.....	.....62,383	.....	.....814,751	.....	.....	.....(148,840)	(136,563)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	06/03/2022	...19,963	7,504,521	375.93.....	277,080	.....	.....	.....39,072	.....	.....513,771	.....	.....	.....(93,225)	(89,208)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	06/06/2022	...25,062	9,425,918	376.11.....	346,351	.....	.....	.....49,661	.....	.....640,752	.....	.....	.....(116,209)	(110,346)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	06/07/2022	...40,446	15,348,535	379.48.....	503,556	.....	.....	.....72,597	.....	.....902,513	.....	.....	.....(168,798)	(133,207)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2019	06/10/2022	..89,991	34,091,109	378.83.....	1,145,579	.....	.....	.....167,850	.....	.....2,064,839	.....	.....	.....(382,948)	(314,281)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/16/2022	...35,109	9,691,372	276.04.....	321,946	.....	.....	.....48,985	.....	.....965,148	.....	.....	.....(107,718)	(103,373)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/17/2022	...31,134	8,608,515	276.5.....	279,893	.....	.....	.....42,804	.....	.....841,613	.....	.....	.....(93,563)	(87,057)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/06/2022	...49,078	13,442,099	273.89.....	490,294	.....	.....	.....70,755	.....	.....1,454,558	.....	.....	.....(165,563)	(182,081)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/07/2022	...24,605	6,774,848	275.34.....	231,291	.....	.....	.....33,561	.....	.....693,630	.....	.....	.....(78,029)	(78,449)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/08/2022	...17,965	4,952,834	275.69.....	166,538	.....	.....	.....24,296	.....	.....500,168	.....	.....	.....(56,133)	(55,069)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/09/2022	...26,427	7,333,832	277.51.....	226,217	.....	.....	.....33,181	.....	.....687,811	.....	.....	.....(76,180)	(65,632)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/10/2022	...27,434	7,533,135	274.59.....	266,934	.....	.....	.....39,364	.....	.....793,866	.....	.....	.....(89,806)	(94,514)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/13/2022	...51,517	14,197,432	275.59.....	480,649	.....	.....	.....72,009	.....	.....1,439,366	.....	.....	.....(161,261)	(159,630)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/14/2022	...13,275	3,671,107	276.55.....	118,808	.....	.....	.....17,892	.....	.....358,191	.....	.....	.....(39,823)	(36,960)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/15/2022	...13,225	3,642,746	275.45.....	124,312	.....	.....	.....18,818	.....	.....371,339	.....	.....	.....(41,630)	(41,567)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.19

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)
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/10/2022	1,430	550,573	385.14.....	16,054	.....	.....	.....2,367	.....	.....24,420	.....	.....	.....(5,400)	(1,900)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/10/2022	876	327,883	374.48.....	13,676	.....	.....	.....2,017	.....	.....23,787	.....	.....	.....(4,602)	(3,872)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/10/2022	..20,066	7,618,352	379.66.....	268,085	.....	.....	.....39,533	.....	.....444,512	.....	.....	.....(90,192)	(54,858)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/13/2022	..37,677	14,339,657	380.59.....	489,430	.....	.....	.....73,325	.....	.....801,895	.....	.....	.....(164,205)	(93,081)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/14/2022	..29,087	11,084,023	381.07.....	372,599	.....	.....	.....56,112	.....	.....606,052	.....	.....	.....(124,894)	(67,890)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/17/2022	..75,157	28,589,150	380.39.....	985,314	.....	.....	.....150,685	.....	.....1,614,965	.....	.....	.....(329,365)	(189,192)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	06/17/2022	..33,802	12,984,639	384.14.....	393,791	.....	.....	.....60,223	.....	.....609,326	.....	.....	.....(131,631)	(52,498)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/19/2019	05/13/2022	780	292,110	374.38.....	12,086	.....	.....	.....1,509	.....	.....21,248	.....	.....	.....(4,176)	(3,526)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/14/2022	419	159,585	381.29.....	5,993	.....	.....	.....908	.....	.....8,635	.....	.....	.....(2,021)	(609)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/17/2022	838	319,012	380.91.....	12,161	.....	.....	.....1,872	.....	.....17,587	.....	.....	.....(4,090)	(1,290)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/17/2022	747	298,195	399.11.....	6,015	.....	.....	.....926	.....	.....5,037	.....	.....	.....(2,025)	905	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/17/2022	..37,745	14,531,351	384.99.....	483,888	.....	.....	.....74,479	.....	.....651,680	.....	.....	.....(162,790)	(22,503)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/20/2022	..31,975	12,350,379	386.25.....	394,253	.....	.....	.....61,602	.....	.....517,396	.....	.....	.....(132,269)	(11,265)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/21/2022	..27,655	10,627,563	384.29.....	362,834	.....	.....	.....56,974	.....	.....495,532	.....	.....	.....(121,617)	(20,546)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/24/2022	..39,900	15,430,581	386.73.....	485,984	.....	.....	.....77,437	.....	.....630,409	.....	.....	.....(162,443)	(10,206)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2019	06/24/2022	..26,193	10,099,782	385.59.....	330,818	.....	.....	.....52,713	.....	.....439,714	.....	.....	.....(110,581)	(12,286)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/17/2022	..21,047	6,138,229	291.64.....	221,290	.....	.....	.....34,060	.....	.....925,167	.....	.....	.....(74,447)	(379,308)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	05/27/2022	..11,703	3,313,016	283.09.....	171,889	.....	.....	.....23,586	.....	.....614,523	.....	.....	.....(58,970)	(280,436)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/17/2022	5,810	1,707,796	293.96.....	55,264	.....	.....	.....8,506	.....	.....241,907	.....	.....	.....(18,593)	(95,861)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/10/2022	9,012	2,615,120	290.19.....	100,306	.....	.....	.....14,888	.....	.....409,213	.....	.....	.....(33,963)	(171,449)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/10/2022	..12,044	3,517,263	292.04.....	123,946	.....	.....	.....18,396	.....	.....524,633	.....	.....	.....(41,973)	(214,259)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/03/2022	4,696	1,345,846	286.61.....	60,290	.....	.....	.....8,613	.....	.....230,042	.....	.....	.....(20,548)	(100,939)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.20

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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEM	06/26/2019	06/21/2022	8,580	2,514,750	293.09.....	84,989	.....	.....	.....13,345	.....	.....364,717	.....	.....	.....(28,487)	(146,296)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/07/2022	8,683	2,536,928	292.16.....	88,736	.....	.....	.....12,960	.....	.....377,232	.....	.....	.....(30,133)	(153,909)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/24/2022	8,826	2,633,997	298.43.....	69,031	.....	.....	.....10,999	.....	.....328,080	.....	.....	.....(23,074)	(120,605)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/20/2022	...11,040	3,241,716	293.63.....	106,755	.....	.....	.....16,681	.....	.....463,334	.....	.....	.....(35,816)	(184,404)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/03/2022	...19,430	5,572,738	286.81.....	247,475	.....	.....	.....35,354	.....	.....947,987	.....	.....	.....(84,347)	(415,010)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/13/2022	5,881	1,736,262	295.24.....	52,721	.....	.....	.....7,950	.....	.....237,369	.....	.....	.....(17,803)	(92,262)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/24/2022	4,847	1,439,288	296.96.....	40,539	.....	.....	.....6,460	.....	.....187,274	.....	.....	.....(13,548)	(70,618)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	06/06/2022	5,544	1,615,061	291.33.....	58,665	.....	.....	.....8,521	.....	.....245,438	.....	.....	.....(19,940)	(101,353)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/26/2019	05/31/2022	5,326	1,515,340	284.51.....	74,189	.....	.....	.....10,420	.....	.....272,114	.....	.....	.....(25,355)	(122,265)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/17/2022	571	217,648	380.89.....	9,148	.....	.....	.....1,416	.....	.....12,010	.....	.....	.....(3,096)	(441)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/17/2022	606	232,679	383.87.....	8,886	.....	.....	.....1,375	.....	.....11,074	.....	.....	.....(3,006)	(69)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/21/2022	401	155,623	387.98.....	5,202	.....	.....	.....821	.....	.....5,902	.....	.....	.....(1,756)	255	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/24/2022	...33,040	...12,696,388	384.27.....	480,406	.....	.....	.....76,971	.....	.....593,265	.....	.....	.....(161,465)	(585)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/27/2022	...35,662	...13,756,551	385.75.....	496,413	.....	.....	.....80,684	.....	.....594,521	.....	.....	.....(166,383)	9,351	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/28/2022	...25,038	...9,676,447	386.47.....	341,268	.....	.....	.....55,730	.....	.....402,020	.....	.....	.....(114,277)	9,807	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	07/01/2022	...64,448	...24,884,677	386.12.....	889,383	.....	.....	.....147,281	.....	.....1,055,740	.....	.....	.....(297,005)	21,765	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/10/2022	213	80,472	378.55.....	3,629	.....	.....	.....542	.....	.....4,935	.....	.....	.....(1,235)	(298)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/28/2022	...23,570	...6,584,914	279.38.....	223,441	.....	.....	.....36,489	.....	.....569,774	.....	.....	.....(74,821)	(27,055)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/29/2022	...30,510	8,588,881	281.51.....	263,912	.....	.....	.....43,300	.....	.....673,476	.....	.....	.....(88,292)	(20,468)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/30/2022	...13,637	3,830,438	280.89.....	121,231	.....	.....	.....19,983	.....	.....309,332	.....	.....	.....(40,524)	(10,939)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	07/01/2022	...15,513	4,332,717	279.3.....	147,837	.....	.....	.....24,482	.....	.....376,238	.....	.....	.....(49,370)	(18,053)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/20/2022	...56,605	...15,867,637	280.32.....	512,845	.....	.....	.....80,576	.....	.....1,315,544	.....	.....	.....(173,010)	(52,901)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.21

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/02/2019	06/21/2022	...16,703	4,658,024	278.88.....	161,013	.....	.....	.....25,423	.....	.....412,004	.....	.....	.....(54,267)	(21,387)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/22/2022	..18,241	5,075,058	278.22.....	180,952	.....	.....	.....28,712	.....	.....461,908	.....	.....	.....(60,933)	(26,427)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/23/2022	...23,038	6,433,736	279.27.....	218,858	.....	.....	.....34,896	.....	.....559,366	.....	.....	.....(73,627)	(27,130)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/24/2022	..22,831	6,393,198	280.02.....	210,276	.....	.....	.....33,691	.....	.....537,415	.....	.....	.....(70,673)	(22,729)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2019	06/27/2022	..46,024	12,832,281	278.82.....	446,428	.....	.....	.....72,560	.....	.....1,138,080	.....	.....	.....(149,632)	(59,297)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	06/17/2022	2,831	1,082,809	382.51.....	42,377	.....	.....	.....6,626	.....	.....55,234	.....	.....	.....(14,444)	(1,372)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	06/17/2022	2,663	1,003,073	376.71.....	47,157	.....	.....	.....7,374	.....	.....66,586	.....	.....	.....(16,072)	(5,272)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	06/24/2022	263	102,608	390.22.....	3,119	.....	.....	.....505	.....	.....3,397	.....	.....	.....(1,056)	230	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	07/01/2022	..35,350	13,728,973	388.37.....	446,120	.....	.....	.....74,628	.....	.....512,021	.....	.....	.....(150,076)	22,003	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	07/01/2022	..20,559	8,036,223	390.88.....	239,722	.....	.....	.....40,101	.....	.....256,604	.....	.....	.....(80,641)	19,800	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	07/05/2022	..32,258	12,516,240	388.....	411,939	.....	.....	.....70,174	.....	.....478,318	.....	.....	.....(138,061)	18,041	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	07/08/2022	..37,642	14,641,461	388.97.....	467,509	.....	.....	.....80,709	.....	.....529,375	.....	.....	.....(156,254)	26,778	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/11/2019	07/08/2022	..72,946	28,290,639	387.83.....	938,815	.....	.....	.....162,073	.....	.....1,093,866	.....	.....	.....(313,779)	39,604	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	06/24/2022	..10,106	2,947,598	291.68.....	122,293	.....	.....	.....19,794	.....	.....443,768	.....	.....	.....(41,408)	(172,888)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	07/08/2022	9,346	2,791,835	298.73.....	84,747	.....	.....	.....14,630	.....	.....344,534	.....	.....	.....(28,323)	(119,270)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	06/28/2022	5,810	1,715,671	295.28.....	60,731	.....	.....	.....10,019	.....	.....234,251	.....	.....	.....(20,485)	(86,256)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	07/01/2022	..11,091	3,263,392	294.24.....	121,315	.....	.....	.....20,294	.....	.....458,633	.....	.....	.....(40,809)	(171,587)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	06/27/2022	5,886	1,725,498	293.14.....	67,228	.....	.....	.....11,038	.....	.....249,897	.....	.....	.....(22,701)	(95,195)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	07/08/2022	..16,728	4,959,793	296.5.....	167,060	.....	.....	.....28,841	.....	.....653,920	.....	.....	.....(55,834)	(235,387)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	07/05/2022	7,069	2,100,411	297.15.....	68,519	.....	.....	.....11,672	.....	.....271,753	.....	.....	.....(22,965)	(96,799)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	07/01/2022	..12,205	3,635,399	297.87.....	114,365	.....	.....	.....19,131	.....	.....460,446	.....	.....	.....(38,471)	(162,092)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/11/2019	07/01/2022	6,157	1,802,966	292.81.....	71,444	.....	.....	.....11,951	.....	.....263,418	.....	.....	.....(24,032)	(100,731)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.22

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)
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/05/2022	...36,402	10,238,895	281.27.....	316,337	.....	.....	.....54,087	.....	.....812,310	.....	.....	.....(106,709)	(25,429)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/06/2022	..13,113	3,693,114	281.64.....	112,246	.....	.....	.....19,278	.....	.....287,863	.....	.....	.....(37,830)	(8,130)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/07/2022	...15,753	4,403,146	279.51.....	147,922	.....	.....	.....25,518	.....	.....378,839	.....	.....	.....(49,804)	(17,121)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/08/2022	..26,123	7,291,724	279.13.....	249,475	.....	.....	.....43,227	.....	.....638,039	.....	.....	.....(83,919)	(30,729)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/11/2022	...33,945	9,571,000	281.96.....	287,171	.....	.....	.....50,413	.....	.....734,715	.....	.....	.....(96,333)	(18,918)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/12/2022	..28,142	7,882,535	280.1.....	258,342	.....	.....	.....45,548	.....	.....660,490	.....	.....	.....(86,585)	(26,662)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/13/2022	..24,966	6,997,740	280.29.....	227,441	.....	.....	.....40,272	.....	.....581,302	.....	.....	.....(76,156)	(22,581)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/14/2022	..20,472	5,718,275	279.32.....	194,690	.....	.....	.....34,619	.....	.....496,228	.....	.....	.....(65,133)	(22,982)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/15/2022	..25,535	7,135,581	279.44.....	241,564	.....	.....	.....43,136	.....	.....615,944	.....	.....	.....(80,736)	(28,012)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	06/29/2022	1,243	492,676	396.51.....	12,065	.....	.....	.....2,007	.....	.....10,541	.....	.....	.....(4,094)	1,906	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/11/2022	..24,455	9,487,220	387.95.....	314,244	.....	.....	.....55,166	.....	.....364,972	.....	.....	.....(105,414)	14,786	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/12/2022	..32,692	12,688,248	388.12.....	418,125	.....	.....	.....73,719	.....	.....483,635	.....	.....	.....(140,134)	20,659	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/15/2022	..54,773	21,262,245	388.19.....	700,544	.....	.....	.....125,097	.....	.....808,674	.....	.....	.....(234,140)	35,596	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	07/15/2022	..28,832	11,240,023	389.85.....	350,305	.....	.....	.....62,554	.....	.....387,338	.....	.....	.....(117,078)	25,507	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/17/2019	06/14/2022	1,708	655,829	384.06.....	24,402	.....	.....	.....3,772	.....	.....30,873	.....	.....	.....(8,392)	(194)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	02/08/2022	..18,903	5,200,766	275.13.....	404,484	.....	.....	.....16,510	.....	.....1,143,706	.....	.....	.....(158,263)	(557,106)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	02/23/2022	..18,252	5,055,173	276.97.....	368,462	.....	.....	.....20,643	.....	.....1,070,683	.....	.....	.....(141,865)	(510,974)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	03/22/2022	..18,351	5,161,549	281.27.....	321,023	.....	.....	.....26,394	.....	.....997,485	.....	.....	.....(120,152)	(453,431)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	07/12/2022	..20,242	6,004,861	296.66.....	203,633	.....	.....	.....36,035	.....	.....788,025	.....	.....	.....(68,306)	(280,678)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	01/07/2022	..19,586	5,318,053	271.52.....	467,851	.....	.....	.....3,122	.....	.....1,255,838	.....	.....	.....(189,612)	(635,877)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	07/18/2022	9,486	2,820,214	297.31.....	93,173	.....	.....	.....16,910	.....	.....363,106	.....	.....	.....(31,081)	(127,736)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	07/19/2019	04/08/2022	..18,571	5,289,143	284.8.....	286,849	.....	.....	.....28,105	.....	.....943,831	.....	.....	.....(105,508)	(410,725)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.23

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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	07/19/2019	05/31/2022	...15,017	4,283,797	285.27.....	233,079	.....	.....	.....33,521	.....	.....755,801	.....	.....	.....(81,348)	(319,938)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/19/2019	06/28/2022	..18,324	5,399,152	294.65.....	198,951	.....	.....	.....33,066	.....	.....750,284	.....	.....	.....(67,614)	(277,209)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/19/2019	01/21/2022	..19,352	5,323,381	275.08.....	412,677	.....	.....	.....9,040	.....	.....1,171,899	.....	.....	.....(164,671)	(576,441)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/19/2019	07/15/2022	..18,520	5,516,501	297.86.....	177,308	.....	.....	.....31,779	.....	.....698,785	.....	.....	.....(59,311)	(243,655)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/19/2019	05/02/2022	..16,188	4,627,228	285.85.....	242,740	.....	.....	.....28,966	.....	.....805,570	.....	.....	.....(87,157)	(342,881)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/22/2022	..27,340	7,652,781	279.91.....	273,128	.....	.....	.....50,524	.....	.....646,936	.....	.....	.....(91,283)	(16,351)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/19/2022	..16,098	4,505,605	279.89.....	160,656	.....	.....	.....29,358	.....	.....381,211	.....	.....	.....(53,839)	(9,774)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/20/2022	..16,417	4,622,716	281.58.....	152,679	.....	.....	.....28,014	.....	.....361,590	.....	.....	.....(51,119)	(4,306)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/21/2022	..27,951	7,854,672	281.02.....	266,369	.....	.....	.....49,074	.....	.....630,926	.....	.....	.....(89,108)	(10,318)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/15/2022	..26,339	10,273,461	390.05.....	331,079	.....	.....	.....59,503	.....	.....349,726	.....	.....	.....(111,367)	31,783	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/18/2022	..30,627	11,900,559	388.57.....	403,352	.....	.....	.....73,404	.....	.....443,604	.....	.....	.....(135,301)	31,074	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/19/2022	..30,661	11,854,665	386.64.....	428,330	.....	.....	.....78,272	.....	.....493,204	.....	.....	.....(143,551)	22,368	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/22/2022	..57,115	22,203,954	388.76.....	749,917	.....	.....	.....138,721	.....	.....820,709	.....	.....	.....(250,634)	60,044	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/24/2019	07/22/2022	..27,802	10,798,301	388.4.....	368,933	.....	.....	.....68,246	.....	.....407,559	.....	.....	.....(123,304)	27,781	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/25/2022	..59,653	16,747,656	280.75.....	557,162	.....	.....	.....104,883	.....	.....1,362,567	.....	.....	.....(186,719)	(33,372)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/26/2022	..16,537	4,688,447	283.51.....	137,258	.....	.....	.....25,941	.....	.....333,425	.....	.....	.....(45,959)	(787)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/27/2022	..23,662	6,665,684	281.71.....	212,480	.....	.....	.....40,315	.....	.....518,336	.....	.....	.....(71,078)	(8,638)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/28/2022	..25,180	7,044,217	279.75.....	246,013	.....	.....	.....46,860	.....	.....599,890	.....	.....	.....(82,221)	(19,242)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/29/2022	..27,896	7,930,531	284.29.....	224,283	.....	.....	.....42,887	.....	.....541,728	.....	.....	.....(74,890)	2,214	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/22/2022	705	277,709	393.98.....	7,817	.....	.....	.....1,454	.....	.....7,379	.....	.....	.....(2,630)	1,145	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/22/2022	..22,376	8,768,919	391.89.....	265,155	.....	.....	.....49,320	.....	.....267,593	.....	.....	.....(89,106)	31,867	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/25/2022	..30,306	11,847,016	390.91.....	370,645	.....	.....	.....69,773	.....	.....385,642	.....	.....	.....(124,213)	39,917	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/26/2022	...41,374	16,118,596	389.58.....	527,522	.....	.....	.....99,697	.....	.....569,294	.....	.....	.....(176,624)	47,941	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2019	07/29/2022	..60,396	23,584,474	390.5.....	750,113	.....	.....	.....143,434	.....	.....789,920	.....	.....	.....(250,463)	77,217	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	07/29/2022	..22,422	8,774,444	391.33.....	226,912	.....	.....	.....43,669	.....	.....279,226	.....	.....	.....(76,251)	8,172	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	07/29/2022	...30,722	11,957,376	389.21.....	333,336	.....	.....	.....64,150	.....	.....432,572	.....	.....	.....(112,018)	2,066	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	08/01/2022	..23,453	9,105,776	388.26.....	262,671	.....	.....	.....51,135	.....	.....348,663	.....	.....	.....(88,026)	(1,985)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	08/02/2022	...31,149	12,049,014	386.82.....	365,688	.....	.....	.....71,460	.....	.....500,035	.....	.....	.....(122,434)	(10,124)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	08/05/2022	..33,665	12,931,117	384.11.....	431,587	.....	.....	.....85,291	.....	.....618,810	.....	.....	.....(144,103)	(28,068)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	07/19/2022	...2,109	802,792	380.73.....	29,710	.....	.....	.....5,495	.....	.....44,943	.....	.....	.....(10,077)	(3,433)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/06/2019	07/25/2022	1,009	396,510	392.86.....	9,669	.....	.....	.....1,832	.....	.....11,396	.....	.....	.....(3,261)	549	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/29/2022	6,214	1,833,310	295.01.....	60,041	.....	.....	.....11,555	.....	.....252,102	.....	.....	.....(20,179)	(95,321)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/29/2022	..11,043	3,279,114	296.94.....	97,994	.....	.....	.....18,859	.....	.....426,718	.....	.....	.....(32,929)	(156,603)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	08/02/2022	..14,031	4,177,641	297.74.....	120,483	.....	.....	.....23,544	.....	.....530,974	.....	.....	.....(40,340)	(192,224)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/12/2022	4,147	1,251,199	301.73.....	29,103	.....	.....	.....5,227	.....	.....140,459	.....	.....	.....(9,938)	(47,530)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/18/2022	3,539	1,063,141	300.43.....	26,545	.....	.....	.....4,889	.....	.....124,444	.....	.....	.....(9,010)	(43,111)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/01/2022	4,053	1,190,070	293.64.....	40,790	.....	.....	.....6,978	.....	.....170,021	.....	.....	.....(14,072)	(66,046)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/26/2022	9,253	2,744,972	296.67.....	82,920	.....	.....	.....15,772	.....	.....360,052	.....	.....	.....(27,944)	(132,774)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/29/2022	3,329	985,542	296.01.....	30,789	.....	.....	.....5,925	.....	.....131,743	.....	.....	.....(10,345)	(49,062)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/21/2022	3,548	1,072,856	302.35.....	24,368	.....	.....	.....4,544	.....	.....117,986	.....	.....	.....(8,251)	(39,446)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/22/2022	..18,517	5,469,473	295.37.....	175,273	.....	.....	.....32,813	.....	.....744,622	.....	.....	.....(59,282)	(280,452)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	08/05/2022	9,836	2,902,702	295.11.....	95,068	.....	.....	.....18,787	.....	.....398,001	.....	.....	.....(31,742)	(150,032)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/22/2022	7,921	2,345,058	296.07.....	72,692	.....	.....	.....13,609	.....	.....312,970	.....	.....	.....(24,584)	(116,609)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/06/2019	07/19/2022	9,148	2,710,493	296.3.....	82,924	.....	.....	.....15,336	.....	.....359,386	.....	.....	.....(28,128)	(133,489)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.25

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEMI	08/06/2019	07/08/2022	4,745	1,411,263	297.45.....	40,513	.....	.....	.....7,152	.....	.....180,972	.....	.....	.....(13,883)	(66,113)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/05/2022	..28,105	7,818,602	278.19.....	279,085	.....	.....	.....55,407	.....	.....712,842	.....	.....	.....(93,338)	(38,042)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/08/2022	..67,328	19,003,925	282.26.....	561,513	.....	.....	.....112,714	.....	.....1,440,040	.....	.....	.....(187,271)	(31,958)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/01/2022	..58,730	16,540,751	281.64.....	501,555	.....	.....	.....98,090	.....	.....1,290,906	.....	.....	.....(168,360)	(34,825)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/02/2022	..21,801	6,156,331	282.39.....	180,293	.....	.....	.....35,394	.....	.....463,356	.....	.....	.....(60,463)	(9,789)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/03/2022	..32,006	8,980,973	280.6.....	286,457	.....	.....	.....56,447	.....	.....736,027	.....	.....	.....(95,981)	(25,643)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/04/2022	..28,280	7,939,811	280.76.....	251,689	.....	.....	.....49,782	.....	.....645,918	.....	.....	.....(84,250)	(21,594)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/01/2022	338	132,149	391.54.....	3,733	.....	.....	.....730	.....	.....4,162	.....	.....	.....(1,254)	316	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/03/2022	648	250,572	386.84.....	8,330	.....	.....	.....1,641	.....	.....10,393	.....	.....	.....(2,792)	191	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/05/2022	720	276,312	383.9.....	10,141	.....	.....	.....2,013	.....	.....13,362	.....	.....	.....(3,390)	(165)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/05/2022	..50,940	19,654,215	385.83.....	676,994	.....	.....	.....134,403	.....	.....861,197	.....	.....	.....(226,411)	6,650	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/05/2022	..27,834	10,827,720	389.01.....	334,844	.....	.....	.....66,476	.....	.....398,210	.....	.....	.....(111,986)	17,327	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/09/2019	08/08/2022	..15,912	6,172,284	387.89.....	198,588	.....	.....	.....39,863	.....	.....242,336	.....	.....	.....(66,231)	7,361	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/09/2022	..28,199	7,924,678	281.03.....	247,303	.....	.....	.....50,098	.....	.....636,811	.....	.....	.....(82,857)	(19,929)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/10/2022	..20,570	5,777,361	280.87.....	181,835	.....	.....	.....36,969	.....	.....467,748	.....	.....	.....(60,864)	(15,159)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/11/2022	..22,760	6,425,791	282.33.....	188,907	.....	.....	.....38,545	.....	.....485,348	.....	.....	.....(63,175)	(10,281)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/12/2022	..28,470	8,077,432	283.72.....	222,349	.....	.....	.....45,531	.....	.....569,176	.....	.....	.....(74,288)	(5,971)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	07/19/2022	187	75,831	404.71.....	1,285	.....	.....	.....240	.....	.....846	.....	.....	.....(440)	314	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	07/26/2022	547	214,782	393.....	5,656	.....	.....	.....1,087	.....	.....6,123	.....	.....	.....(1,918)	562	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/05/2022	436	165,189	379.04.....	7,008	.....	.....	.....1,399	.....	.....10,003	.....	.....	.....(2,358)	(591)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/08/2022	416	162,177	390.13.....	4,764	.....	.....	.....962	.....	.....5,598	.....	.....	.....(1,600)	300	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/15/2019	08/09/2022	..54,172	21,045,432	388.49.....	654,402			132,568		799,442			(219,248)	26,785			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/15/2019	08/12/2022	106,335	41,239,006	387.82.....	1,315,369			269,355		1,629,225			(439,476)	43,047			03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/21/2019	08/16/2022	41,036	15,876,019	386.88.....	563,014			117,359		661,585			(188,662)	33,619			03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/21/2019	08/18/2022	3,899	1,533,256	393.2.....	44,025			9,241		44,202			(14,724)	6,112			03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/21/2019	08/19/2022	67,467	26,258,975	389.21.....	863,582			181,890		963,857			(288,581)	77,237			03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/21/2019	08/12/2022	1,861	731,590	393.07.....	21,013			4,319		21,136			(7,068)	2,877			03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/21/2019	08/15/2022	24,045	9,344,825	388.64.....	312,344			64,880		353,340			(104,762)	25,516			03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	07/18/2022	3,992	1,182,990	296.37.....	42,490			7,937		156,540			(14,628)	(54,404)			03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/15/2022	5,841	1,721,668	294.78.....	67,580			14,038		238,227			(22,666)	(84,216)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/19/2022	10,927	3,263,008	298.63.....	107,888			22,724		403,700			(36,052)	(133,953)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/19/2022	5,372	1,624,145	302.36.....	45,043			9,487		178,522			(15,053)	(55,368)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/12/2022	13,938	4,178,908	299.83.....	130,040			26,727		498,321			(43,737)	(162,143)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/08/2022	7,508	2,223,634	296.16.....	81,720			16,556		295,941			(27,585)	(102,595)			03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	07/29/2022	4,485	1,351,140	301.24.....	38,913			7,594		154,086			(13,257)	(48,980)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/16/2022	5,445	1,626,870	298.8.....	53,263			11,102		200,252			(17,848)	(66,294)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/05/2022	4,861	1,447,320	297.74.....	49,385			9,895		183,941			(16,716)	(62,183)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/12/2022	3,264	965,993	295.97.....	35,894			7,377		129,253			(12,072)	(44,895)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/05/2022	5,663	1,693,061	298.96.....	54,594			10,939		207,405			(18,481)	(68,647)			03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	07/21/2022	3,602	1,072,202	297.68.....	36,327			6,869		136,536			(12,471)	(46,375)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/09/2022	11,751	3,504,713	298.26.....	117,096			23,809		438,538			(39,493)	(146,771)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/05/2022	6,355	1,909,027	300.41.....	57,498			11,521		223,550			(19,463)	(72,083)			03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/21/2019	08/12/2022	3,375	1,003,006	297.18.....	35,283			7,252		129,586			(11,866)	(44,137)			03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/27/2019	08/16/2022	17,701	5,016,707	283.42.....	152,579			31,981		359,097			(51,408)	2,896			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/27/2019	08/17/2022	7,831	2,214,111	282.74.....	69,538	.....	.....	.....14,626	.....	.....163,982	.....	.....	.....(23,410)	437	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/18/2022	..16,549	4,684,429	283.07.....	144,966	.....	.....	.....30,597	.....	.....341,318	.....	.....	.....(48,757)	1,816	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/19/2022	..29,916	8,513,270	284.57.....	245,612	.....	.....	.....52,017	.....	.....574,423	.....	.....	.....(82,526)	9,907	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/22/2022	..43,008	12,262,954	285.13.....	344,926	.....	.....	.....73,800	.....	.....803,507	.....	.....	.....(115,576)	17,417	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/23/2022	..15,966	4,564,143	285.87.....	124,054	.....	.....	.....26,632	.....	.....287,310	.....	.....	.....(41,531)	7,983	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/24/2022	8,073	2,306,553	285.7.....	63,214	.....	.....	.....13,616	.....	.....146,581	.....	.....	.....(21,141)	3,855	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/25/2022	..14,528	4,142,759	285.15.....	116,663	.....	.....	.....25,213	.....	.....271,265	.....	.....	.....(38,983)	5,964	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/26/2022	..18,422	5,183,326	281.36.....	174,460	.....	.....	.....37,829	.....	.....410,508	.....	.....	.....(58,246)	(3,171)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/15/2022	..50,635	14,281,180	282.04.....	462,807	.....	.....	.....96,668	.....	.....1,094,293	.....	.....	.....(156,085)	(3,229)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/19/2022	..22,997	8,959,358	389.58.....	286,779	.....	.....	.....60,736	.....	.....321,966	.....	.....	.....(96,361)	25,927	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/22/2022	..21,571	8,401,473	389.48.....	270,069	.....	.....	.....57,783	.....	.....304,305	.....	.....	.....(90,496)	24,030	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/23/2022	..25,425	9,787,442	384.95.....	365,869	.....	.....	.....78,544	.....	.....452,279	.....	.....	.....(122,485)	11,697	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/26/2022	..40,345	15,638,005	387.61.....	536,988	.....	.....	.....116,437	.....	.....630,001	.....	.....	.....(179,274)	35,641	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	07/08/2022	950	362,329	381.27.....	14,930	.....	.....	.....2,688	.....	.....19,731	.....	.....	.....(5,220)	(328)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/01/2022	198	77,634	392.41.....	2,230	.....	.....	.....443	.....	.....2,314	.....	.....	.....(764)	280	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/08/2022	272	109,075	400.32.....	2,370	.....	.....	.....483	.....	.....1,867	.....	.....	.....(805)	520	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/27/2019	08/15/2022	1,089	427,197	392.19.....	12,472	.....	.....	.....2,605	.....	.....13,087	.....	.....	.....(4,204)	1,526	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	08/09/2022	871	341,568	392.35.....	10,891	.....	.....	.....2,243	.....	.....10,300	.....	.....	.....(3,720)	1,821	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	08/19/2022	1,122	439,984	392.16.....	14,215	.....	.....	.....3,033	.....	.....13,554	.....	.....	.....(4,813)	2,362	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	08/26/2022	..56,364	22,000,975	390.34.....	758,091	.....	.....	.....165,592	.....	.....760,488	.....	.....	.....(254,947)	110,208	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	08/29/2022	..34,377	13,450,435	391.26.....	449,998	.....	.....	.....99,264	.....	.....441,478	.....	.....	.....(150,919)	70,203	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	08/30/2022	..19,366	7,559,673	390.36.....	260,665			57,686		261,804			(87,342)	37,949			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)
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	09/02/2022	...51,939	20,338,762	391.59.....	674,687	.....	.....150,754	.....	.....656,740	.....	.....	.....(225,440)	108,062	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/04/2019	08/08/2022	440	168,534	383.24.....	7,230	.....	.....1,484	.....	.....8,427	.....	.....	.....(2,474)	422	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	08/26/2022	...14,172	4,205,524	296.74.....	161,643	.....	.....35,308	.....	.....550,273	.....	.....	.....(54,359)	(181,798)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	09/02/2022	...11,309	3,399,276	300.59.....	110,240	.....	.....24,632	.....	.....395,697	.....	.....	.....(36,835)	(122,073)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	08/30/2022	...11,326	3,400,077	300.2.....	112,040	.....	.....24,795	.....	.....400,724	.....	.....	.....(37,543)	(124,580)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	08/26/2022	8,693	2,603,074	299.44.....	88,587	.....	.....19,350	.....	.....314,146	.....	.....	.....(29,790)	(99,108)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	08/08/2022	7,873	2,360,109	299.79.....	78,064	.....	.....16,023	.....	.....281,806	.....	.....	.....(26,695)	(88,747)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	08/23/2022	...12,731	3,785,856	297.38.....	141,163	.....	.....30,529	.....	.....486,206	.....	.....	.....(47,608)	(159,072)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/04/2019	08/19/2022	...14,689	4,422,648	301.09.....	138,780	.....	.....29,610	.....	.....506,723	.....	.....	.....(46,976)	(155,354)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	08/31/2022	...18,746	5,347,640	285.27.....	150,717	.....	.....33,772	.....	.....348,233	.....	.....	.....(50,762)	9,512	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/01/2022	9,571	2,748,153	287.13.....	70,922	.....	.....15,943	.....	.....161,439	.....	.....	.....(23,863)	6,873	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/02/2022	...14,393	4,143,333	287.88.....	103,051	.....	.....23,239	.....	.....233,079	.....	.....	.....(34,644)	11,312	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/06/2022	...34,255	9,824,625	286.81.....	257,939	.....	.....58,903	.....	.....588,394	.....	.....	.....(86,395)	23,356	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/07/2022	8,042	2,321,852	288.72.....	55,569	.....	.....12,729	.....	.....124,404	.....	.....	.....(18,597)	6,905	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/08/2022	...14,890	4,271,177	286.84.....	112,125	.....	.....25,764	.....	.....255,465	.....	.....	.....(37,485)	10,218	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/09/2022	898	256,899	286.12.....	6,994	.....	.....1,612	.....	.....15,998	.....	.....	.....(2,336)	552	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	08/29/2022	...29,989	8,571,033	285.81.....	235,110	.....	.....52,344	.....	.....541,865	.....	.....	.....(79,337)	17,119	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	08/30/2022	...12,079	3,484,437	288.48.....	83,946	.....	.....18,750	.....	.....188,993	.....	.....	.....(28,302)	10,094	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	08/26/2022	318	123,458	388.38.....	3,999	.....	.....882	.....	.....4,769	.....	.....	.....(1,351)	272	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/02/2022	...23,331	9,157,090	392.49.....	258,738	.....	.....58,348	.....	.....280,031	.....	.....	.....(86,984)	31,218	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/02/2022	...27,910	10,868,277	389.41.....	341,334	.....	.....76,974	.....	.....398,209	.....	.....	.....(114,754)	27,988	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/12/2019	09/06/2022	...26,910	10,521,888	391.....	313,235		71,531		352,973			(104,916)	31,782			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)
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/12/2019	09/09/2022	...51,247	19,916,952	388.65.....	643,656	.....	.....	.....148,354	.....	.....764,641	.....	.....	....(214,990)	46,559	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/12/2019	09/09/2022	..66,901	25,936,725	387.69.....	865,695	.....	.....	.....199,531	.....	.....1,048,671	.....	.....	....(289,153)	52,166	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/18/2019	09/13/2022	...37,077	14,284,068	385.25.....	503,140	.....	.....	.....117,815	.....	.....656,038	.....	.....	....(168,575)	8,643	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/18/2019	09/16/2022	..66,377	25,666,126	386.67.....	864,233	.....	.....	.....204,187	.....	.....1,098,679	.....	.....	....(288,755)	31,041	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/18/2019	09/16/2022	...36,459	14,126,214	387.45.....	463,400	.....	.....	.....109,485	.....	.....580,683	.....	.....	....(154,832)	21,262	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/18/2019	08/15/2022	218	84,890	389.37.....	2,560	.....	.....	.....546	.....	.....3,079	.....	.....	....(881)	175	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/18/2019	09/12/2022	...39,544	15,370,671	388.7.....	482,039	.....	.....	.....112,535	.....	.....589,611	.....	.....	....(161,651)	29,537	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/18/2019	08/26/2022	...8,003	2,413,918	301.61.....	69,671	.....	.....	.....15,417	.....	.....271,947	.....	.....	....(23,736)	(84,501)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/18/2019	09/06/2022	...9,804	2,960,650	301.97.....	84,676	.....	.....	.....19,408	.....	.....329,632	.....	.....	....(28,556)	(101,566)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/18/2019	09/09/2022	...14,989	4,402,895	293.75.....	183,587	.....	.....	.....42,470	.....	.....626,533	.....	.....	....(61,738)	(220,409)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/18/2019	09/13/2022	...12,769	3,796,785	297.35.....	135,268	.....	.....	.....31,674	.....	.....487,925	.....	.....	....(45,318)	(162,434)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/18/2019	09/09/2022	...10,376	3,112,922	300.01.....	97,882	.....	.....	.....22,644	.....	.....369,034	.....	.....	....(32,915)	(117,672)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/18/2019	09/16/2022	...21,714	6,481,231	298.48.....	219,754	.....	.....	.....51,920	.....	.....805,278	.....	.....	....(73,425)	(263,051)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/09/2022	8,631	2,491,185	288.64.....	66,888	.....	.....	.....15,560	.....	.....134,195	.....	.....	....(22,616)	11,701	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/12/2022	...19,914	5,723,203	287.4.....	163,293	.....	.....	.....38,333	.....	.....331,871	.....	.....	....(55,063)	25,282	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/13/2022	9,412	2,701,164	286.99.....	78,591	.....	.....	.....18,505	.....	.....160,371	.....	.....	....(26,478)	11,631	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/14/2022	...6,496	1,850,171	284.81.....	59,635	.....	.....	.....14,083	.....	.....123,710	.....	.....	....(20,073)	6,687	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/15/2022	...10,254	2,908,206	283.63.....	99,049	.....	.....	.....23,461	.....	.....206,618	.....	.....	....(33,308)	9,187	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/16/2022	...20,976	6,071,419	289.45.....	157,528	.....	.....	.....37,424	.....	.....311,992	.....	.....	....(52,921)	29,619	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/19/2022	...30,050	8,649,823	287.85.....	242,502	.....	.....	.....58,120	.....	.....489,537	.....	.....	....(81,248)	39,307	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/20/2022	...10,071	2,907,218	288.68.....	78,451	.....	.....	.....18,857	.....	.....156,729	.....	.....	....(26,260)	13,785	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2019	09/21/2022	6,039	1,734,171	287.17.....	50,303	.....	.....	.....12,126	.....	.....102,095	.....	.....	....(16,824)	7,619	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.30

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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/24/2019	09/22/2022	...17,220	4,961,475	288.12.....	137,761	.....	.....	.....33,305	.....	.....276,618	.....	.....	.....(46,030)	23,011	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2019	09/23/2022	..11,558	3,358,506	290.59.....	82,868	.....	.....	.....20,091	.....	.....161,096	.....	.....	.....(27,661)	17,071	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2019	09/16/2022	278	105,279	378.55.....	4,928	.....	.....	.....1,171	.....	.....6,559	.....	.....	.....(1,655)	(111)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2019	09/16/2022	..31,284	12,156,251	388.58.....	412,946	.....	.....	.....98,103	.....	.....470,502	.....	.....	.....(138,732)	41,027	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2019	09/19/2022	..38,225	14,919,023	390.29.....	479,348	.....	.....	.....114,885	.....	.....526,456	.....	.....	.....(160,595)	57,591	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2019	09/20/2022	..30,849	11,996,360	388.87.....	404,434	.....	.....	.....97,213	.....	.....458,221	.....	.....	.....(135,374)	41,703	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2019	09/23/2022	..48,607	19,058,260	392.09.....	577,935	.....	.....	.....140,122	.....	.....608,197	.....	.....	.....(192,919)	82,182	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2019	09/16/2022	917	352,090	383.82.....	13,668	.....	.....	.....3,262	.....	.....17,355	.....	.....	.....(4,597)	425	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2019	09/23/2022	..37,454	14,661,337	391.45.....	443,454	.....	.....	.....108,011	.....	.....485,667	.....	.....	.....(148,236)	55,570	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2019	09/23/2022	..30,048	11,739,609	390.7.....	364,177	.....	.....	.....88,701	.....	.....405,946	.....	.....	.....(121,733)	42,287	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2019	09/26/2022	..41,121	16,050,517	390.32.....	504,971	.....	.....	.....124,044	.....	.....568,281	.....	.....	.....(168,332)	56,273	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/29/2022	6,839	1,970,161	288.09.....	40,006	.....	.....	.....9,937	.....	.....110,238	.....	.....	.....(13,379)	655	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/30/2022	9,283	2,661,855	286.76.....	57,923	.....	.....	.....14,428	.....	.....160,662	.....	.....	.....(19,350)	(556)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/26/2022	..24,284	7,025,364	289.3.....	133,562	.....	.....	.....32,899	.....	.....365,525	.....	.....	.....(44,789)	5,305	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/27/2022	..11,353	3,262,257	287.34.....	68,687	.....	.....	.....16,967	.....	.....190,477	.....	.....	.....(23,011)	83	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/28/2022	5,626	1,621,387	288.18.....	32,745	.....	.....	.....8,111	.....	.....90,227	.....	.....	.....(10,958)	592	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/27/2022	..26,086	10,186,318	390.49.....	297,902	.....	.....	.....73,586	.....	.....357,493	.....	.....	.....(99,805)	24,875	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/30/2022	..54,805	21,314,224	388.91.....	659,853	.....	.....	.....164,359	.....	.....817,426	.....	.....	.....(220,453)	42,374	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/30/2022	..27,826	10,824,201	389.....	333,909	.....	.....	.....83,171	.....	.....413,118	.....	.....	.....(111,557)	21,736	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/16/2022	159	60,332	378.42.....	2,618	.....	.....	.....627	.....	.....3,779	.....	.....	.....(888)	(180)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2019	09/19/2022	521	205,340	394.43.....	5,201	.....	.....	.....1,256	.....	.....5,663	.....	.....	.....(1,756)	690	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/06/2022	..15,847	4,540,227	286.51.....	102,369			26,157		278,177			(34,217)	81			03.....

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

E18.31

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)
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/07/2022	...11,015	3,146,897	285.7.....	74,019	.....	.....	.....18,963	.....	.....201,475	.....	.....	.....(24,717)	(1,057)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/03/2022	..16,996	4,843,347	284.97.....	117,612	.....	.....	.....29,810	.....	.....322,059	.....	.....	.....(39,419)	(3,475)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/04/2022	...6,567	1,880,652	286.39.....	42,553	.....	.....	.....10,814	.....	.....115,945	.....	.....	.....(14,248)	(94)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/05/2022	9,906	2,820,708	284.75.....	69,440	.....	.....	.....17,695	.....	.....189,774	.....	.....	.....(23,230)	(2,282)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	09/26/2022	830	324,240	390.82.....	9,400	.....	.....	.....2,337	.....	.....11,161	.....	.....	.....(3,170)	878	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	09/30/2022	738	289,729	392.73.....	7,886	.....	.....	.....1,983	.....	.....8,958	.....	.....	.....(2,651)	932	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	09/30/2022	..17,046	6,633,180	389.13.....	204,554	.....	.....	.....51,422	.....	.....251,395	.....	.....	.....(68,747)	14,961	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/03/2022	..18,843	7,389,679	392.18.....	205,196	.....	.....	.....52,008	.....	.....236,581	.....	.....	.....(68,771)	22,710	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/04/2022	..27,377	10,751,574	392.72.....	293,210	.....	.....	.....74,517	.....	.....333,794	.....	.....	.....(98,180)	34,450	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/07/2022	..94,718	37,028,922	390.94.....	1,077,887	.....	.....	.....276,153	.....	.....1,276,407	.....	.....	.....(359,930)	103,751	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/10/2019	10/07/2022	..19,446	7,639,371	392.86.....	207,873	.....	.....	.....53,257	.....	.....235,836	.....	.....	.....(69,411)	24,871	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/17/2019	09/14/2022	244	97,348	398.74.....	2,156	.....	.....	.....521	.....	.....2,002	.....	.....	.....(739)	438	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/17/2019	10/10/2022	..19,633	7,673,507	390.85.....	228,919	.....	.....	.....59,498	.....	.....266,440	.....	.....	.....(76,719)	24,884	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/17/2019	10/11/2022	..32,813	12,827,961	390.94.....	381,945	.....	.....	.....99,531	.....	.....443,506	.....	.....	.....(127,883)	42,053	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/17/2019	10/14/2022	..38,875	15,131,456	389.23.....	478,556	.....	.....	.....125,681	.....	.....575,412	.....	.....	.....(159,787)	42,861	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/17/2019	10/14/2022	..24,525	9,584,696	390.82.....	287,183	.....	.....	.....75,422	.....	.....334,308	.....	.....	.....(95,888)	31,295	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/17/2019	10/14/2022	..27,125	10,628,518	391.83.....	307,601	.....	.....	.....80,784	.....	.....350,285	.....	.....	.....(102,706)	37,294	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/17/2019	09/06/2022	...6,509	1,975,417	303.47.....	50,841	.....	.....	.....11,997	.....	.....209,172	.....	.....	.....(17,593)	(62,862)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/17/2019	09/19/2022	..11,290	3,401,399	301.27.....	98,446	.....	.....	.....24,149	.....	.....387,409	.....	.....	.....(33,646)	(120,842)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/17/2019	09/23/2022	...7,169	2,165,845	302.11.....	60,380	.....	.....	.....14,982	.....	.....240,019	.....	.....	.....(20,561)	(73,737)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/17/2019	09/23/2022	..17,969	5,387,876	299.84.....	167,399	.....	.....	.....41,536	.....	.....642,065	.....	.....	.....(56,996)	(204,998)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/17/2019	10/07/2022	..19,937	5,981,043	300.....	186,302			48,039		709,127			(62,609)	(225,135)			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	09/27/2022	...12,940	3,890,393	300.65.....	116,659	.....	.....	.....29,274	.....	.....451,963	.....	.....	.....(39,572)	(142,257)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	09/20/2022	...11,071	3,326,931	300.52.....	99,878	.....	.....	.....24,571	.....	.....388,111	.....	.....	.....(34,104)	(122,591)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	10/11/2022	...16,728	5,067,675	302.95.....	137,572	.....	.....	.....35,850	.....	.....546,167	.....	.....	.....(46,064)	(164,889)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	10/14/2022	9,153	2,768,146	302.44.....	77,190	.....	.....	.....20,272	.....	.....303,434	.....	.....	.....(25,775)	(92,379)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	09/30/2022	...21,426	6,440,139	300.57.....	194,325	.....	.....	.....49,169	.....	.....750,046	.....	.....	.....(65,732)	(236,232)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	09/16/2022	9,101	2,782,865	305.77.....	64,375	.....	.....	.....15,654	.....	.....271,806	.....	.....	.....(22,063)	(78,172)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	10/03/2022	8,161	2,433,587	298.18.....	82,268	.....	.....	.....20,987	.....	.....305,069	.....	.....	.....(27,752)	(99,774)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/17/2019	10/14/2022	7,587	2,272,594	299.53.....	72,706	.....	.....	.....19,094	.....	.....273,385	.....	.....	.....(24,276)	(87,326)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/10/2022	9,057	2,572,440	284.02.....	72,549	.....	.....	.....18,926	.....	.....179,758	.....	.....	.....(24,482)	1,388	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/11/2022	9,746	2,782,580	285.51.....	72,998	.....	.....	.....19,093	.....	.....180,085	.....	.....	.....(24,612)	3,323	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/12/2022	6,876	1,959,818	285.03.....	52,669	.....	.....	.....13,812	.....	.....130,089	.....	.....	.....(17,742)	1,950	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/13/2022	9,520	2,713,946	285.09.....	72,825	.....	.....	.....19,147	.....	.....179,606	.....	.....	.....(24,507)	2,805	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/14/2022	7,600	2,177,561	286.52.....	54,568	.....	.....	.....14,384	.....	.....133,558	.....	.....	.....(18,347)	3,525	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/17/2022	...22,402	6,409,519	286.11.....	163,985	.....	.....	.....43,558	.....	.....402,193	.....	.....	.....(54,985)	9,282	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/18/2022	...19,340	5,519,019	285.37.....	146,596	.....	.....	.....39,038	.....	.....360,244	.....	.....	.....(49,107)	6,425	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/19/2022	...11,067	3,162,718	285.79.....	82,335	.....	.....	.....21,981	.....	.....201,953	.....	.....	.....(27,555)	4,212	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/20/2022	8,184	2,351,905	287.39.....	56,631	.....	.....	.....15,157	.....	.....137,663	.....	.....	.....(18,937)	4,507	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/21/2022	9,834	2,829,973	287.77.....	66,971	.....	.....	.....17,969	.....	.....162,181	.....	.....	.....(22,371)	5,804	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/05/2022	677	269,341	397.64.....	6,360	.....	.....	.....1,637	.....	.....6,154	.....	.....	.....(2,156)	1,252	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/14/2022	435	179,226	412.1.....	2,466	.....	.....	.....650	.....	.....1,357	.....	.....	.....(828)	858	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/17/2022	...16,386	6,359,118	388.08.....	210,889	.....	.....	.....56,017	.....	.....257,314	.....	.....	.....(70,708)	17,436	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/23/2019	10/18/2022	...28,718	11,197,838	389.93.....	349,206			92,993		411,204			(116,978)	36,765			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/23/2019	10/21/2022	..46,497	18,020,443	387.56.....	610,043	.....	.....	.....163,684	.....	.....750,415	.....	.....	....(203,790)	47,124	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/23/2019	10/21/2022	..17,356	6,777,331	390.5.....	207,746	.....	.....	.....55,741	.....	.....241,775	.....	.....	....(69,398)	23,372	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/14/2022	567	223,066	393.2.....	6,598	.....	.....	.....1,755	.....	.....6,792	.....	.....	....(2,234)	1,165	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/21/2022	427	168,421	394.89.....	4,721	.....	.....	.....1,279	.....	.....4,667	.....	.....	....(1,585)	923	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/21/2022	..19,466	7,619,289	391.41.....	240,603	.....	.....	.....65,154	.....	.....258,505	.....	.....	....(80,847)	37,564	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/24/2022	..16,070	6,278,388	390.68.....	203,291	.....	.....	.....55,460	.....	.....222,257	.....	.....	....(68,118)	29,947	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/25/2022	..24,330	9,496,565	390.33.....	311,419	.....	.....	.....85,167	.....	.....342,871	.....	.....	....(104,253)	44,696	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/28/2022	..62,264	24,289,868	390.11.....	804,453	.....	.....	.....221,612	.....	.....889,168	.....	.....	....(268,568)	113,907	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/31/2019	10/28/2022	..22,268	8,716,055	391.41.....	276,350	.....	.....	.....76,130	.....	.....297,260	.....	.....	....(92,258)	43,240	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/19/2022	6,662	1,963,413	294.74.....	77,966	.....	.....	.....21,007	.....	.....271,732	.....	.....	....(26,248)	(92,592)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/17/2022	8,405	2,535,257	301.64.....	73,220	.....	.....	.....19,630	.....	.....285,294	.....	.....	....(24,696)	(87,661)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/24/2022	8,627	2,600,240	301.41.....	76,315	.....	.....	.....20,820	.....	.....294,783	.....	.....	....(25,571)	(90,809)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/28/2022	..17,016	5,090,993	299.18.....	166,338	.....	.....	.....45,823	.....	.....618,965	.....	.....	....(55,530)	(197,371)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/28/2022	..12,157	3,638,718	299.31.....	118,175	.....	.....	.....32,555	.....	.....440,639	.....	.....	....(39,453)	(140,226)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/13/2022	4,431	1,377,226	310.84.....	24,959	.....	.....	.....6,623	.....	.....110,639	.....	.....	....(8,450)	(28,763)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/31/2019	10/21/2022	..11,111	3,349,943	301.49.....	97,731	.....	.....	.....26,465	.....	.....378,785	.....	.....	....(32,840)	(116,598)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/24/2022	..37,894	10,708,327	282.59.....	342,936	.....	.....	.....93,903	.....	.....803,889	.....	.....	....(115,724)	11,139	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/25/2022	..16,033	4,528,439	282.45.....	146,218	.....	.....	.....40,136	.....	.....342,265	.....	.....	....(49,294)	4,506	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/26/2022	8,271	2,345,425	283.58.....	71,873	.....	.....	.....19,777	.....	.....167,856	.....	.....	....(24,209)	3,607	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/27/2022	..16,038	4,522,041	281.95.....	149,639	.....	.....	.....41,275	.....	.....349,984	.....	.....	....(50,354)	3,386	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/28/2022	..23,523	6,623,674	281.58.....	223,000	.....	.....	.....61,659	.....	.....521,577	.....	.....	....(74,973)	3,623	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/31/2022	..25,404	7,193,789	283.18.....	225,076			62,682		525,312			(75,462)	9,728			03.....

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

E18.34

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)
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/01/2022	8,122	2,301,079	283.33.....	71,551	.....	.....	.....19,974	.....	.....166,830	.....	.....	.....(23,968)	3,291	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/02/2022	..20,151	5,703,128	283.02.....	180,150	.....	.....	.....50,409	.....	.....419,789	.....	.....	.....(60,288)	7,421	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/03/2022	..10,617	3,032,551	285.63.....	84,724	.....	.....	.....23,763	.....	.....195,793	.....	.....	.....(28,325)	7,237	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/04/2022	..20,067	5,705,054	284.3.....	169,968	.....	.....	.....47,784	.....	.....394,387	.....	.....	.....(56,777)	10,745	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/28/2022	3,844	1,502,235	390.81.....	47,857	.....	.....	.....13,232	.....	.....52,950	.....	.....	.....(16,088)	6,977	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/28/2022	904	352,365	389.84.....	11,597	.....	.....	.....3,206	.....	.....13,086	.....	.....	.....(3,898)	1,561	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/31/2022	..20,836	8,179,958	392.58.....	245,661	.....	.....	.....68,415	.....	.....261,907	.....	.....	.....(82,361)	40,773	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/01/2022	..20,325	7,976,159	392.43.....	241,055	.....	.....	.....67,292	.....	.....257,764	.....	.....	.....(80,743)	39,669	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/04/2022	..40,891	16,075,581	393.13.....	475,565	.....	.....	.....133,698	.....	.....500,487	.....	.....	.....(158,858)	82,260	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	11/04/2022	..18,741	7,340,272	391.67.....	228,077	.....	.....	.....64,121	.....	.....248,054	.....	.....	.....(76,187)	35,598	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	09/12/2022	370	149,315	403.39.....	2,935	.....	.....	.....718	.....	.....2,160	.....	.....	.....(1,030)	838	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/25/2022	1,687	669,206	396.67.....	17,377	.....	.....	.....4,770	.....	.....16,685	.....	.....	.....(5,858)	3,687	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/06/2019	10/28/2022	834	320,465	384.37.....	12,614	.....	.....	.....3,488	.....	.....15,632	.....	.....	.....(4,243)	896	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/13/2019	11/10/2022	8,627	2,571,813	298.1.....	83,278	.....	.....	.....23,892	.....	.....323,007	.....	.....	.....(27,844)	(107,288)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/13/2019	11/04/2022	..11,420	3,467,321	303.63.....	85,655	.....	.....	.....24,236	.....	.....365,228	.....	.....	.....(28,796)	(111,656)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/13/2019	10/31/2022	8,300	2,500,396	301.25.....	69,187	.....	.....	.....19,393	.....	.....284,919	.....	.....	.....(23,348)	(90,508)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/13/2019	11/10/2022	1,676	498,607	297.45.....	16,639	.....	.....	.....4,774	.....	.....63,840	.....	.....	.....(5,564)	(21,397)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/13/2019	11/07/2022	8,317	2,503,157	300.98.....	70,541	.....	.....	.....20,099	.....	.....287,700	.....	.....	.....(23,648)	(91,675)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	10/24/2022	428	168,757	394.55.....	4,521	.....	.....	.....1,246	.....	.....4,787	.....	.....	.....(1,536)	787	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	11/04/2022	2,880	1,124,726	390.53.....	34,877	.....	.....	.....9,868	.....	.....40,443	.....	.....	.....(11,723)	4,445	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	11/04/2022	..13,032	5,131,247	393.73.....	142,574	.....	.....	.....40,341	.....	.....154,332	.....	.....	.....(47,933)	23,525	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	11/07/2022	..23,455	9,110,028	388.41.....	303,738			86,543		366,678			(101,830)	31,108			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	11/08/2022	...19,070	7,436,549	389.97.....	235,509	.....	.....	.....67,257	.....	.....276,233	.....	.....	.....(78,881)	28,497	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	11/11/2022	..33,352	12,949,232	388.26.....	435,243	.....	.....	.....125,152	.....	.....526,318	.....	.....	.....(145,381)	44,132	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2019	11/11/2022	..23,530	9,187,348	390.46.....	286,825	.....	.....	.....82,475	.....	.....333,154	.....	.....	.....(95,807)	36,478	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/07/2022	..21,422	6,059,566	282.86.....	189,375	.....	.....	.....54,307	.....	.....449,712	.....	.....	.....(63,899)	6,555	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/08/2022	..17,258	4,888,051	283.24.....	150,314	.....	.....	.....43,205	.....	.....356,229	.....	.....	.....(50,670)	6,277	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/09/2022	..12,996	3,678,744	283.07.....	114,104	.....	.....	.....32,872	.....	.....270,339	.....	.....	.....(38,432)	4,451	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/10/2022	..20,926	5,909,254	282.39.....	189,379	.....	.....	.....54,682	.....	.....448,580	.....	.....	.....(63,724)	5,261	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/11/2022	..11,338	3,212,271	283.31.....	98,644	.....	.....	.....28,548	.....	.....233,383	.....	.....	.....(33,161)	4,266	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/14/2022	..36,296	10,292,193	283.56.....	312,512	.....	.....	.....91,053	.....	.....739,028	.....	.....	.....(104,767)	14,668	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/15/2022	..13,344	3,796,465	284.5.....	110,358	.....	.....	.....32,226	.....	.....260,249	.....	.....	.....(36,964)	6,955	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/16/2022	..18,787	5,319,594	283.16.....	164,946	.....	.....	.....48,273	.....	.....389,542	.....	.....	.....(55,195)	6,751	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/17/2022	..25,741	7,267,191	282.32.....	234,500	.....	.....	.....68,781	.....	.....553,867	.....	.....	.....(78,397)	6,330	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/18/2022	..25,477	7,191,656	282.28.....	232,605	.....	.....	.....68,376	.....	.....549,193	.....	.....	.....(77,693)	6,133	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	10/31/2022	610	241,200	395.41.....	6,710	.....	.....	.....1,893	.....	.....6,543	.....	.....	.....(2,277)	1,439	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/07/2022	2,096	815,861	389.18.....	28,154	.....	.....	.....8,074	.....	.....31,565	.....	.....	.....(9,498)	4,087	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/10/2022	763	296,698	388.98.....	10,328	.....	.....	.....2,982	.....	.....11,618	.....	.....	.....(3,475)	1,480	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/11/2022	..22,350	8,747,857	391.4.....	281,165	.....	.....	.....81,369	.....	.....301,570	.....	.....	.....(94,521)	48,015	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/14/2022	..17,722	6,936,005	391.38.....	223,296	.....	.....	.....65,060	.....	.....239,893	.....	.....	.....(74,859)	38,037	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/15/2022	..13,138	5,121,644	389.84.....	173,682	.....	.....	.....50,717	.....	.....192,395	.....	.....	.....(58,170)	26,604	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/18/2022	..40,248	15,799,494	392.55.....	490,225	.....	.....	.....144,105	.....	.....514,020	.....	.....	.....(163,744)	90,017	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	11/18/2022	..19,454	7,616,536	391.52.....	244,728	.....	.....	.....71,939	.....	.....262,179	.....	.....	.....(81,743)	42,170	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/20/2019	10/21/2022	368	142,584	386.94.....	5,251			1,446		6,126			(1,798)	620			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/18/2022	638	246,554	386.63.....	9,655	.....	.....	.....2,864	.....	.....10,899	.....	.....	.....(3,238)	1,353	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/18/2022	5,290	2,075,741	392.4.....	67,340	.....	.....	.....19,978	.....	.....68,095	.....	.....	.....(22,582)	13,688	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/18/2022	...32,193	...12,595,657	391.26.....	424,298	.....	.....	.....125,878	.....	.....439,699	.....	.....	.....(142,284)	80,958	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/21/2022	..22,392	8,739,224	390.28.....	304,310	.....	.....	.....90,872	.....	.....322,036	.....	.....	.....(101,766)	54,762	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/22/2022	...30,800	...12,032,140	390.66.....	413,946	.....	.....	.....123,879	.....	.....434,873	.....	.....	.....(138,299)	76,203	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/25/2022	..47,189	...18,496,338	391.96.....	610,630	.....	.....	.....183,918	.....	.....624,850	.....	.....	.....(203,448)	121,124	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/27/2019	11/25/2022	..23,346	9,171,655	392.86.....	293,924	.....	.....	.....88,528	.....	.....294,927	.....	.....	.....(97,928)	61,180	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/21/2022	..29,668	8,374,451	282.27.....	266,421	.....	.....	.....80,075	.....	.....640,032	.....	.....	.....(89,824)	6,348	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/22/2022	..29,956	8,445,509	281.93.....	273,199	.....	.....	.....82,289	.....	.....655,799	.....	.....	.....(92,024)	5,025	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/23/2022	..18,235	5,162,912	283.13.....	158,099	.....	.....	.....47,722	.....	.....378,901	.....	.....	.....(53,203)	6,165	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/25/2022	...25,872	7,277,501	281.29.....	242,937	.....	.....	.....73,644	.....	.....582,048	.....	.....	.....(81,602)	1,972	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/28/2022	..44,217	...12,495,166	282.59.....	393,085	.....	.....	.....119,918	.....	.....941,419	.....	.....	.....(131,671)	11,634	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/29/2022	...21,283	6,006,105	282.2.....	192,613	.....	.....	.....58,883	.....	.....460,895	.....	.....	.....(64,459)	4,522	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/30/2022	..24,011	6,753,119	281.25.....	226,425	.....	.....	.....69,365	.....	.....541,333	.....	.....	.....(75,704)	1,776	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	12/01/2022	...24,183	6,810,278	281.62.....	224,656	.....	.....	.....68,966	.....	.....536,841	.....	.....	.....(75,043)	3,191	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	12/02/2022	...17,666	4,937,602	279.5.....	179,485	.....	.....	.....55,213	.....	.....427,542	.....	.....	.....(59,901)	(3,692)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/25/2022	3,453	1,353,384	391.9.....	40,992	.....	.....	.....12,426	.....	.....45,869	.....	.....	.....(13,767)	6,645	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/25/2022	..22,836	8,972,525	392.92.....	262,380	.....	.....	.....79,538	.....	.....287,566	.....	.....	.....(88,134)	45,547	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/29/2022	...34,223	...13,356,404	390.28.....	428,125	.....	.....	.....130,882	.....	.....494,690	.....	.....	.....(143,274)	61,506	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	12/02/2022	...68,592	...26,790,753	390.58.....	851,916	.....	.....	.....262,068	.....	.....978,717	.....	.....	.....(284,311)	125,586	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	12/02/2022	...15,294	5,920,726	387.14.....	211,050	.....	.....	.....64,924	.....	.....257,058	.....	.....	.....(70,435)	22,867	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/05/2019	11/21/2022	1,001	391,432	391.06.....	12,172			3,658		13,841			(4,103)	1,856			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)
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/25/2022	7,499	2,275,878	303.49.....	60,507	.....	.....	.....18,410	.....	.....240,911	.....	.....	.....(20,469)	(70,830)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	12/09/2022	..10,216	3,086,458	302.11.....	88,622	.....	.....	.....27,755	.....	.....342,051	.....	.....	.....(29,597)	(102,512)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	12/02/2022	..13,245	4,005,267	302.4.....	112,838	.....	.....	.....34,840	.....	.....439,668	.....	.....	.....(37,928)	(131,345)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/25/2022	6,889	2,089,073	303.23.....	56,247	.....	.....	.....17,114	.....	.....223,080	.....	.....	.....(19,030)	(65,857)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/10/2022	7,986	2,399,922	300.5.....	72,846	.....	.....	.....21,449	.....	.....280,046	.....	.....	.....(24,994)	(86,489)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	12/02/2022	..10,639	3,206,577	301.4.....	94,745	.....	.....	.....29,253	.....	.....363,607	.....	.....	.....(31,848)	(110,293)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/21/2022	8,302	2,517,202	303.22.....	67,597	.....	.....	.....20,392	.....	.....268,890	.....	.....	.....(22,956)	(79,439)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	12/09/2022	2,891	876,241	303.1.....	23,996	.....	.....	.....7,515	.....	.....93,989	.....	.....	.....(8,016)	(27,741)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/14/2022	7,916	2,390,118	301.95.....	67,888	.....	.....	.....20,169	.....	.....266,254	.....	.....	.....(23,204)	(80,350)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/18/2022	..10,747	3,257,597	303.12.....	87,702	.....	.....	.....26,286	.....	.....349,126	.....	.....	.....(29,864)	(103,363)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	11/22/2022	7,469	2,232,335	298.88.....	73,711	.....	.....	.....22,285	.....	.....273,845	.....	.....	.....(25,008)	(86,385)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/11/2019	12/06/2022	8,287	2,496,382	301.24.....	74,534	.....	.....	.....23,202	.....	.....284,541	.....	.....	.....(24,960)	(86,449)	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/11/2019	12/02/2022	856	332,363	388.17.....	11,739	.....	.....	.....3,624	.....	.....13,722	.....	.....	.....(3,946)	1,600	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/11/2019	12/05/2022	..23,492	9,088,661	386.89.....	334,990	.....	.....	.....104,069	.....	.....399,947	.....	.....	.....(112,292)	40,819	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/11/2019	12/06/2022	..25,674	10,056,686	391.7.....	316,309	.....	.....	.....98,465	.....	.....347,268	.....	.....	.....(105,931)	55,500	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/11/2019	12/09/2022	..45,880	17,897,462	390.09.....	595,527	.....	.....	.....186,511	.....	.....673,564	.....	.....	.....(198,893)	94,165	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/11/2019	12/09/2022	..39,227	15,343,069	391.14.....	492,685	.....	.....	.....154,303	.....	.....546,836	.....	.....	.....(164,548)	83,505	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/11/2019	11/17/2022	350	134,076	382.9.....	5,575	.....	.....	.....1,667	.....	.....7,040	.....	.....	.....(1,900)	423	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/18/2019	12/05/2022	..41,286	11,600,824	280.99.....	450,838	.....	.....	.....140,965	.....	.....941,247	.....	.....	.....(152,099)	41,149	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/18/2019	12/06/2022	..61,590	17,426,249	282.94.....	621,442	.....	.....	.....194,703	.....	.....1,292,569	.....	.....	.....(209,462)	75,492	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/18/2019	12/07/2022	..19,986	5,624,421	281.42.....	214,848	.....	.....	.....67,450	.....	.....447,670	.....	.....	.....(72,348)	21,159	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/18/2019	12/08/2022	..26,394	7,418,921	281.08.....	287,698			90,503		599,644			(96,791)	26,800			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	12/18/2019	12/09/2022	..26,741	7,513,011	280.96.....	293,076	.....	.....	.....92,380	.....	.....610,567	.....	.....	.....(98,510)	26,819	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/12/2022	..63,632	17,964,473	282.32.....	660,496	.....	.....	.....209,440	.....	.....1,372,719	.....	.....	.....(221,397)	74,166	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/13/2022	..34,841	9,863,071	283.09.....	350,498	.....	.....	.....111,361	.....	.....726,996	.....	.....	.....(117,379)	43,491	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/14/2022	..25,732	7,304,721	283.88.....	250,884	.....	.....	.....79,869	.....	.....518,450	.....	.....	.....(83,940)	34,303	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/15/2022	..30,065	8,515,443	283.23.....	301,256	.....	.....	.....96,093	.....	.....623,628	.....	.....	.....(100,703)	38,190	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/16/2022	..25,168	7,149,270	284.06.....	243,880	.....	.....	.....77,943	.....	.....503,113	.....	.....	.....(81,450)	34,082	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/09/2022	..23,585	9,223,327	391.07.....	331,367	.....	.....	.....104,449	.....	.....329,933	.....	.....	.....(111,380)	73,792	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/12/2022	..34,439	13,501,297	392.04.....	470,086	.....	.....	.....149,062	.....	.....459,791	.....	.....	.....(157,573)	109,189	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/13/2022	..33,969	13,291,988	391.3.....	474,544	.....	.....	.....150,773	.....	.....471,056	.....	.....	.....(158,921)	106,716	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/16/2022	..38,179	14,969,690	392.09.....	521,910	.....	.....	.....166,801	.....	.....509,875	.....	.....	.....(174,300)	121,770	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/16/2022	..30,394	11,959,573	393.48.....	398,470	.....	.....	.....127,350	.....	.....377,897	.....	.....	.....(133,077)	98,663	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/18/2019	12/05/2022	1,184	462,445	390.46.....	16,901	.....	.....	.....5,284	.....	.....17,033	.....	.....	.....(5,700)	3,647	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/23/2022	..34,695	9,847,553	283.83.....	369,851	.....	.....	.....121,018	.....	.....701,453	.....	.....	.....(123,519)	67,680	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/23/2022	500	145,525	290.84.....	3,968	.....	.....	.....1,298	.....	.....7,116	.....	.....	.....(1,326)	1,121	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/19/2022	..67,924	19,257,238	283.51.....	731,545	.....	.....	.....237,550	.....	.....1,392,330	.....	.....	.....(245,215)	130,034	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/20/2022	..30,461	8,668,210	284.57.....	314,355	.....	.....	.....102,274	.....	.....595,298	.....	.....	.....(105,277)	60,714	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/21/2022	..32,335	9,161,189	283.32.....	351,160	.....	.....	.....114,466	.....	.....668,580	.....	.....	.....(117,494)	61,447	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/22/2022	..35,885	10,207,169	284.44.....	372,847	.....	.....	.....121,767	.....	.....705,670	.....	.....	.....(124,632)	71,426	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/16/2022	..15,993	6,300,314	393.94.....	229,501	.....	.....	.....74,094	.....	.....194,095	.....	.....	.....(77,144)	68,271	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/19/2022	..32,393	12,744,855	393.44.....	472,296	.....	.....	.....153,365	.....	.....404,567	.....	.....	.....(158,313)	138,247	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/20/2022	..32,395	12,753,441	393.68.....	469,086	.....	.....	.....152,615	.....	.....399,877	.....	.....	.....(157,094)	138,343	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/22/2022	1,654	656,995	397.11.....	21,657	.....	.....	.....7,073	.....	.....16,983	.....	.....	.....(7,239)	7,086	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/23/2022	..85,169	33,674,844	395.39.....	1,175,328	.....	.....	.....384,574	.....	.....962,281	.....	.....	....(392,519)	366,104	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2019	12/16/2022	362	142,975	395.11.....	5,015	.....	.....	.....1,619	.....	.....4,125	.....	.....	....(1,687)	1,548	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/07/2023	..38,875	14,812,667	381.03.....	334,328	.....	.....	.....132,621	.....	.....867,205	.....	.....	....(112,431)	(168,073)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/10/2023	..22,852	8,678,096	379.75.....	206,355	.....	.....	.....82,200	.....	.....534,344	.....	.....	....(69,202)	(105,890)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/15/2023	..27,612	10,197,126	369.3.....	355,643	.....	.....	.....142,648	.....	.....901,888	.....	.....	....(118,719)	(212,210)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	02/28/2022	912	352,805	386.92.....	2,717	.....	.....	.....224	.....	.....13,465	.....	.....	....(1,411)	(3,100)	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/30/2022	..63,510	18,124,976	285.39.....	621,758	.....	.....	.....207,634	.....	.....1,196,773	.....	.....	....(208,586)	124,532	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/03/2023	..75,280	21,556,554	286.35.....	708,389	.....	.....	.....238,294	.....	.....1,356,426	.....	.....	....(236,775)	151,234	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/04/2023	..38,372	10,992,146	286.46.....	359,933	.....	.....	.....121,296	.....	.....687,882	.....	.....	....(120,193)	77,562	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/05/2023	..40,722	11,588,749	284.58.....	412,924	.....	.....	.....139,404	.....	.....797,418	.....	.....	....(137,764)	77,696	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/04/2022	8,431	2,419,094	286.94.....	55,474	.....	.....	.....229	.....	.....140,031	.....	.....	....(27,849)	10,023	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/05/2022	8,024	2,308,143	287.67.....	50,709	.....	.....	.....279	.....	.....127,412	.....	.....	....(25,425)	9,859	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/27/2022	..89,083	25,440,329	285.58.....	863,214	.....	.....	.....286,676	.....	.....1,662,940	.....	.....	....(290,388)	174,849	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/28/2022	..27,662	7,859,778	284.14.....	284,638	.....	.....	.....94,705	.....	.....551,942	.....	.....	....(95,664)	51,722	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/29/2022	..46,145	13,185,338	285.74.....	444,833	.....	.....	.....148,278	.....	.....855,162	.....	.....	....(149,370)	91,259	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/05/2022	3,274	1,301,607	397.55.....	29,696	.....	.....	.....163	.....	.....13,358	.....	.....	....(14,888)	8,666	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/12/2022	862	340,743	395.5.....	11,484	.....	.....	.....3,706	.....	.....9,579	.....	.....	....(3,919)	3,554	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/27/2022	..27,095	10,727,041	395.9.....	359,555	.....	.....	.....119,409	.....	.....298,888	.....	.....	....(120,957)	112,655	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/30/2022	..34,893	13,747,521	393.99.....	491,294	.....	.....	.....164,066	.....	.....427,184	.....	.....	....(164,818)	145,176	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/30/2022	..20,122	7,958,776	395.53.....	270,638	.....	.....	.....90,379	.....	.....227,062	.....	.....	....(90,792)	83,942	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	12/30/2022	..17,442	6,934,587	397.57.....	220,472	.....	.....	.....73,626	.....	.....175,920	.....	.....	....(73,964)	72,557	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/03/2023	..27,016	10,731,891	397.24.....	345,266			116,144		278,704			(115,402)	112,436			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)
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/03/2022	6,822	2,700,719	395.86.....	66,109	.....	.....	.....182	.....	.....39,095	.....	.....	.....(33,235)	18,051	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/06/2020	01/04/2022	2,651	1,050,274	396.17.....	25,424	.....	.....	.....105	.....	.....14,377	.....	.....	.....(12,766)	7,041	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/06/2022	4,227	1,216,725	287.88.....	28,106	.....	.....	.....195	.....	.....66,228	.....	.....	.....(14,229)	6,255	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/11/2023	..46,241	13,236,015	286.24.....	460,098	.....	.....	.....158,145	.....	.....838,916	.....	.....	.....(153,778)	109,582	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/12/2023	..30,813	8,801,668	285.65.....	314,290	.....	.....	.....108,217	.....	.....574,909	.....	.....	.....(104,947)	72,301	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/07/2022	6,241	1,797,934	288.07.....	41,130	.....	.....	.....342	.....	.....96,613	.....	.....	.....(20,791)	9,298	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/07/2022	3,506	1,002,702	285.97.....	25,982	.....	.....	.....216	.....	.....61,640	.....	.....	.....(13,133)	4,904	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/11/2022	..15,234	4,399,010	288.76.....	96,737	.....	.....	.....1,332	.....	.....225,306	.....	.....	.....(48,631)	22,988	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/12/2022	4,227	1,212,641	286.89.....	29,884	.....	.....	.....452	.....	.....70,417	.....	.....	.....(15,003)	6,143	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/13/2022	5,616	1,621,028	288.62.....	36,058	.....	.....	.....594	.....	.....83,851	.....	.....	.....(18,078)	8,499	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/06/2023	..46,824	13,350,345	285.12.....	486,497	.....	.....	.....165,750	.....	.....894,584	.....	.....	.....(163,351)	108,169	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/10/2023	..57,289	16,356,548	285.51.....	587,211	.....	.....	.....201,483	.....	.....1,075,641	.....	.....	.....(196,443)	133,946	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	12/15/2022	1,282	496,780	387.64.....	22,786	.....	.....	.....7,453	.....	.....21,188	.....	.....	.....(7,808)	5,954	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	12/30/2022	540	209,679	387.95.....	9,583	.....	.....	.....3,224	.....	.....8,876	.....	.....	.....(3,240)	2,544	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/06/2023	..32,448	12,857,983	396.27.....	454,590	.....	.....	.....154,879	.....	.....354,051	.....	.....	.....(152,639)	155,734	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/06/2023	..22,229	8,845,086	397.9.....	296,540	.....	.....	.....101,031	.....	.....221,682	.....	.....	.....(99,568)	105,842	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/06/2023	..20,787	8,210,968	395.....	302,247	.....	.....	.....102,975	.....	.....242,769	.....	.....	.....(101,486)	100,056	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/09/2023	..21,074	8,367,667	397.07.....	288,497	.....	.....	.....98,815	.....	.....220,752	.....	.....	.....(96,603)	100,824	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/10/2023	..23,165	9,262,142	399.84.....	291,874	.....	.....	.....100,148	.....	.....207,672	.....	.....	.....(97,644)	109,067	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/12/2023	2,360	946,434	400.96.....	28,797	.....	.....	.....9,915	.....	.....19,859	.....	.....	.....(9,617)	11,044	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/13/2023	..52,969	21,059,984	397.59.....	716,142	.....	.....	.....247,013	.....	.....541,264	.....	.....	.....(238,917)	253,836	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2020	01/06/2022	2,075	817,236	393.79.....	23,659	.....	.....	.....164	.....	.....16,189	.....	.....	.....(11,977)	6,497	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2020	01/07/2022	5,406	2,136,090	395.12.....	58,603	.....	.....	.....487	.....	.....35,025	.....	.....	.....(29,625)	16,951	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2020	01/07/2022	7,575	3,019,802	398.65.....	71,281	.....	.....	.....592	.....	.....23,824	.....	.....	.....(36,035)	23,167	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2020	01/10/2022	6,356	2,539,659	399.58.....	57,647	.....	.....	.....716	.....	.....16,293	.....	.....	.....(29,022)	19,253	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2020	01/11/2022	4,030	1,604,390	398.08.....	38,933	.....	.....	.....536	.....	.....15,286	.....	.....	.....(19,572)	12,453	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2020	01/12/2022	2,133	844,218	395.83.....	22,565	.....	.....	.....341	.....	.....12,466	.....	.....	.....(11,329)	6,709	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2020	01/13/2022	5,561	2,219,074	399.02.....	51,831	.....	.....	.....854	.....	.....17,394	.....	.....	.....(25,985)	17,070	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	01/13/2023	6,371	1,966,123	308.59.....	65,986	.....	.....	.....22,781	.....	.....173,667	.....	.....	.....(22,033)	(29,797)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/23/2022	15,358	4,665,449	303.77.....	190,622	.....	.....	.....63,363	.....	.....489,375	.....	.....	.....(64,904)	(95,852)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/30/2022	...11,533	3,518,221	305.05.....	136,640	.....	.....	.....46,012	.....	.....353,228	.....	.....	.....(46,220)	(66,854)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/23/2022	6,919	2,114,382	305.6.....	79,862	.....	.....	.....26,546	.....	.....208,186	.....	.....	.....(27,191)	(39,004)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/16/2022	9,501	2,880,505	303.19.....	120,159	.....	.....	.....39,413	.....	.....308,070	.....	.....	.....(41,181)	(61,386)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	01/13/2023	7,131	2,191,680	307.36.....	77,655	.....	.....	.....26,809	.....	.....202,675	.....	.....	.....(25,932)	(35,934)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	01/06/2023	...18,655	5,708,913	306.03.....	213,423	.....	.....	.....72,780	.....	.....553,829	.....	.....	.....(71,728)	(101,947)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/12/2022	...13,258	3,996,040	301.4.....	179,311	.....	.....	.....58,361	.....	.....453,154	.....	.....	.....(61,688)	(94,212)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/05/2022	5,080	1,514,611	298.14.....	77,376	.....	.....	.....24,837	.....	.....189,963	.....	.....	.....(26,797)	(42,429)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/19/2022	8,238	2,476,882	300.66.....	114,999	.....	.....	.....37,938	.....	.....287,562	.....	.....	.....(39,300)	(60,520)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/20/2022	6,154	1,874,289	304.55.....	73,945	.....	.....	.....24,441	.....	.....191,434	.....	.....	.....(25,247)	(36,858)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/27/2022	...18,848	5,781,170	306.73.....	208,360	.....	.....	.....69,776	.....	.....546,743	.....	.....	.....(70,679)	(99,329)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/16/2022	...16,186	4,883,409	301.71.....	216,770	.....	.....	.....71,102	.....	.....548,277	.....	.....	.....(74,292)	(112,976)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/30/2022	837	252,072	301.1.....	11,557	.....	.....	.....3,892	.....	.....28,860	.....	.....	.....(3,910)	(5,981)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	01/06/2023	9,327	2,840,726	304.58.....	113,022	.....	.....	.....38,542	.....	.....289,928	.....	.....	.....(37,983)	(55,309)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/15/2020	12/23/2022	5,795	1,726,375	297.9.....	89,765			29,838		218,027			(30,562)	(48,424)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEMI	01/15/2020	01/09/2023	7,891	2,426,074	307.44.....	85,445	.....	.....	.....29,293	.....	.....223,673	.....	.....	.....(28,637)	(39,646)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/15/2020	01/13/2022	506	158,346	312.69.....	3,120	.....	.....	.....52	.....	.....11,621	.....	.....	.....(1,567)	(1,900)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/15/2020	12/09/2022	3,970	1,174,698	295.91.....	65,652	.....	.....	.....21,242	.....	.....157,193	.....	.....	.....(22,651)	(36,533)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/15/2020	01/03/2022	3,466	1,057,549	305.15.....	31,540	.....	.....	.....88	.....	.....105,667	.....	.....	.....(16,054)	(23,659)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/15/2020	01/12/2022	5,469	1,663,390	304.13.....	52,777	.....	.....	.....800	.....	.....172,334	.....	.....	.....(26,530)	(39,805)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/15/2020	12/13/2022	6,112	1,847,210	302.25.....	80,040	.....	.....	.....26,102	.....	.....203,793	.....	.....	.....(27,508)	(41,555)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/14/2022	1,245	359,542	288.71.....	7,846	.....	.....	.....141	.....	.....18,480	.....	.....	.....(3,972)	1,874	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/14/2022	..11,563	3,365,373	291.05.....	63,480	.....	.....	.....1,145	.....	.....144,530	.....	.....	.....(32,132)	17,595	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/19/2022	..16,412	4,739,817	288.8.....	103,068	.....	.....	.....2,555	.....	.....242,067	.....	.....	.....(51,809)	24,709	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/20/2022	4,921	1,418,508	288.28.....	31,885	.....	.....	.....833	.....	.....75,133	.....	.....	.....(16,006)	7,368	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/21/2022	3,835	1,110,994	289.71.....	22,932	.....	.....	.....630	.....	.....53,072	.....	.....	.....(11,497)	5,861	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/17/2023	..89,939	25,780,066	286.64.....	874,205	.....	.....	.....305,851	.....	.....1,602,598	.....	.....	.....(292,710)	213,720	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/18/2023	..43,016	12,336,083	286.78.....	415,963	.....	.....	.....145,778	.....	.....761,482	.....	.....	.....(139,149)	102,529	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/19/2023	..49,692	14,221,885	286.2.....	492,449	.....	.....	.....172,876	.....	.....904,611	.....	.....	.....(164,584)	117,443	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/20/2023	..53,978	15,501,457	287.18.....	513,872	.....	.....	.....180,702	.....	.....937,479	.....	.....	.....(171,586)	129,505	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/13/2023	..27,249	10,898,206	399.95.....	340,067	.....	.....	.....118,161	.....	.....243,561	.....	.....	.....(114,285)	128,282	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/17/2023	..20,515	8,201,182	399.77.....	257,870	.....	.....	.....90,219	.....	.....186,161	.....	.....	.....(86,343)	96,837	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/19/2023	3,708	1,468,066	395.91.....	52,395	.....	.....	.....18,394	.....	.....41,735	.....	.....	.....(17,510)	17,901	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/20/2023	573	232,436	405.81.....	5,974	.....	.....	.....2,101	.....	.....3,608	.....	.....	.....(1,995)	2,542	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/20/2023	..46,976	18,771,999	399.61.....	594,714	.....	.....	.....209,130	.....	.....431,653	.....	.....	.....(198,582)	222,630	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/14/2022	3,585	1,435,936	400.51.....	31,048	.....	.....	.....560	.....	.....7,764	.....	.....	.....(15,717)	10,769	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/14/2022	4,961	1,995,556	402.23.....	39,988			721		6,304			(20,240)	14,486			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)
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/14/2022	7,099	2,828,648	398.46.....	66,943	.....	.....	.....1,207	.....	.....25,567	.....	.....	.....(33,885)	21,921	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/18/2022	2,700	1,079,236	399.76.....	24,162	.....	.....	.....567	.....	.....7,661	.....	.....	.....(12,161)	8,212	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/19/2022	9,279	3,702,294	399.01.....	85,735	.....	.....	.....2,126	.....	.....31,500	.....	.....	.....(43,097)	28,542	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/21/2022	3,924	1,572,534	400.76.....	33,824	.....	.....	.....929	.....	.....9,271	.....	.....	.....(16,957)	11,831	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/06/2023	1,092	430,512	394.09.....	16,190	.....	.....	.....5,557	.....	.....13,379	.....	.....	.....(5,476)	5,263	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/22/2020	01/13/2023	...37,000	14,713,265	397.66.....	495,055	.....	.....	.....172,014	.....	.....376,618	.....	.....	.....(166,372)	176,911	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/21/2022	6,381	1,832,630	287.21.....	31,840	.....	.....	.....887	.....	.....104,256	.....	.....	.....(16,136)	3,120	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/26/2023	...36,217	10,286,038	284.01.....	313,641	.....	.....	.....112,426	.....	.....729,804	.....	.....	.....(104,708)	28,595	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/27/2023	...26,631	7,500,035	281.63.....	255,656	.....	.....	.....91,792	.....	.....594,061	.....	.....	.....(85,273)	14,105	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/25/2022	7,341	2,113,667	287.94.....	35,088	.....	.....	.....1,166	.....	.....114,581	.....	.....	.....(17,683)	3,948	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/26/2022	6,559	1,880,602	286.72.....	33,845	.....	.....	.....1,170	.....	.....110,381	.....	.....	.....(17,033)	2,914	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/27/2022	797	223,978	280.91.....	5,805	.....	.....	.....208	.....	.....18,050	.....	.....	.....(2,918)	(236)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/28/2022	...10,044	2,855,477	284.29.....	60,265	.....	.....	.....2,244	.....	.....193,438	.....	.....	.....(30,244)	2,047	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/28/2022	...15,502	4,421,738	285.23.....	87,898	.....	.....	.....3,273	.....	.....283,982	.....	.....	.....(44,113)	4,775	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/24/2023	...33,557	9,555,794	284.76.....	280,875	.....	.....	.....100,349	.....	.....653,714	.....	.....	.....(93,945)	28,811	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/25/2023	...22,859	6,512,369	284.89.....	190,417	.....	.....	.....68,144	.....	.....442,759	.....	.....	.....(63,632)	19,958	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/28/2022	5,656	2,223,012	393.05.....	51,411	.....	.....	.....1,915	.....	.....49,106	.....	.....	.....(25,802)	10,321	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/13/2023	1,390	554,814	399.19.....	14,413	.....	.....	.....5,055	.....	.....12,980	.....	.....	.....(4,869)	4,370	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/20/2023	935	365,978	391.5.....	12,396	.....	.....	.....4,399	.....	.....13,158	.....	.....	.....(4,163)	2,796	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/20/2023	...11,723	4,669,307	398.3.....	125,554	.....	.....	.....44,559	.....	.....115,987	.....	.....	.....(42,150)	36,900	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/23/2023	...26,237	10,402,816	396.5.....	298,048	.....	.....	.....106,308	.....	.....287,205	.....	.....	.....(99,780)	82,186	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/24/2023	...19,623	7,748,519	394.86.....	234,893	.....	.....	.....83,921	.....	.....234,320	.....	.....	.....(78,564)	60,905	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.44

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	01/30/2020	01/25/2023	4,145	1,655,837	399.48.....	42,859	.....	.....	.....15,338	.....	.....38,586	.....	.....	.....(14,323)	13,087	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/26/2023	5,585	2,217,966	397.1.....	62,389	.....	.....	.....22,364	.....	.....59,365	.....	.....	.....(20,830)	17,586	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/27/2023	...83,285	...32,685,839	392.46.....	1,076,869	.....	.....	.....386,644	.....	....1,124,133	.....	.....	....(359,184)	253,646	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/05/2022	699	278,754	398.67.....	4,867	.....	.....	.....28	.....	.....2,125	.....	.....	.....(2,524)	1,320	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/21/2022	9,965	3,975,545	398.97.....	69,652	.....	.....	.....1,940	.....	.....34,909	.....	.....	.....(35,298)	19,130	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/21/2022	3,629	1,444,707	398.05.....	26,422	.....	.....	.....736	.....	.....15,177	.....	.....	.....(13,389)	6,964	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/24/2022	2,246	887,687	395.26.....	18,506	.....	.....	.....590	.....	.....14,809	.....	.....	.....(9,337)	4,234	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/25/2022	7,544	2,986,602	395.88.....	60,580	.....	.....	.....2,014	.....	.....45,806	.....	.....	.....(30,530)	14,337	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/26/2022	5,369	2,130,958	396.87.....	41,398	.....	.....	.....1,431	.....	.....28,289	.....	.....	.....(20,835)	10,323	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/27/2022	3,939	1,556,692	395.23.....	32,612	.....	.....	.....1,171	.....	.....26,311	.....	.....	.....(16,388)	7,458	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/30/2020	01/28/2022	2,084	825,488	396.02.....	16,717	.....	.....	.....623	.....	.....12,553	.....	.....	.....(8,390)	3,996	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/07/2022	1,734	503,108	290.17.....	7,508	.....	.....	.....65	.....	.....23,198	.....	.....	.....(3,942)	1,451	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/03/2022	3,896	1,093,523	280.71.....	30,502	.....	.....	.....1,394	.....	.....88,967	.....	.....	.....(15,416)	(124)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/04/2022	6,080	1,716,829	282.37.....	43,412	.....	.....	.....2,041	.....	.....128,764	.....	.....	.....(21,909)	1,323	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/04/2022	5,263	1,493,258	283.74.....	34,787	.....	.....	.....1,636	.....	.....104,246	.....	.....	.....(17,558)	2,076	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/08/2022	...11,252	3,205,003	284.84.....	69,987	.....	.....	.....3,658	.....	.....210,504	.....	.....	.....(35,129)	5,768	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/09/2022	4,164	1,187,594	285.21.....	25,358	.....	.....	.....1,358	.....	.....76,359	.....	.....	.....(12,709)	2,278	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/30/2023	...55,425	...15,547,348	280.51.....	583,074	.....	.....	.....212,125	.....	....1,294,047	.....	.....	....(196,294)	42,641	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/31/2023	...23,825	6,688,336	280.73.....	248,493	.....	.....	.....90,549	.....	.....551,440	.....	.....	.....(83,581)	18,994	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/01/2023	...21,677	6,065,545	279.81.....	234,983	.....	.....	.....85,763	.....	.....520,301	.....	.....	.....(78,961)	14,876	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/02/2023	...36,029	10,087,726	279.99.....	388,031	.....	.....	.....141,849	.....	.....858,735	.....	.....	....(130,271)	25,717	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/03/2023	...27,411	7,663,290	279.57.....	300,424			109,999		664,111			(100,768)	18,094			03.....

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

E18.45

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	02/10/2020	01/14/2022	1,025	294,936	287.72.....	5,228	.....	.....	.....97	.....	.....16,226	.....	.....	.....(2,716)	746	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/06/2023	..57,557	16,255,869	282.43.....	561,182	.....	.....	.....206,453	.....	.....1,243,297	.....	.....	.....(187,712)	57,271	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/07/2023	..18,942	5,340,869	281.96.....	188,472	.....	.....	.....69,446	.....	.....417,300	.....	.....	.....(62,983)	17,955	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/08/2023	..25,617	7,214,099	281.61.....	258,735	.....	.....	.....95,486	.....	.....572,601	.....	.....	.....(86,387)	23,325	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/09/2023	..30,113	8,513,204	282.71.....	290,890	.....	.....	.....107,520	.....	.....643,027	.....	.....	.....(97,034)	31,101	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/20/2022	1,312	382,165	291.32.....	5,352	.....	.....	.....144	.....	.....16,043	.....	.....	.....(2,758)	1,143	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/25/2022	2,236	651,674	291.5.....	9,054	.....	.....	.....305	.....	.....26,940	.....	.....	.....(4,635)	1,956	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/27/2022	697	200,850	288.16.....	3,506	.....	.....	.....127	.....	.....10,726	.....	.....	.....(1,789)	529	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/28/2022	734	210,323	286.61.....	4,065	.....	.....	.....153	.....	.....12,430	.....	.....	.....(2,073)	486	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/28/2022	993	281,557	283.47.....	6,625	.....	.....	.....250	.....	.....19,943	.....	.....	.....(3,375)	353	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/01/2022	..10,952	3,083,966	281.58.....	81,486	.....	.....	.....3,508	.....	.....240,604	.....	.....	.....(41,298)	1,076	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/02/2022	4,788	1,355,483	283.1.....	32,750	.....	.....	.....1,454	.....	.....97,907	.....	.....	.....(16,574)	1,498	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/14/2022	494	199,106	403.22.....	3,427	.....	.....	.....63	.....	.....439	.....	.....	.....(1,781)	1,258	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/04/2022	..10,224	4,032,318	394.41.....	104,997	.....	.....	.....4,938	.....	.....77,193	.....	.....	.....(52,993)	29,221	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/04/2022	6,070	2,400,659	395.48.....	59,731	.....	.....	.....2,809	.....	.....40,265	.....	.....	.....(30,145)	17,342	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/07/2022	3,627	1,438,099	396.53.....	34,236	.....	.....	.....1,745	.....	.....21,226	.....	.....	.....(17,207)	10,329	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/08/2022	9,381	3,718,062	396.34.....	89,401	.....	.....	.....4,673	.....	.....56,531	.....	.....	.....(44,873)	26,818	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/09/2022	4,039	1,596,180	395.23.....	40,305	.....	.....	.....2,159	.....	.....28,056	.....	.....	.....(20,203)	11,605	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/06/2023	586	229,185	390.86.....	8,960	.....	.....	.....3,130	.....	.....8,438	.....	.....	.....(3,086)	2,533	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/27/2023	2,420	950,720	392.84.....	35,237	.....	.....	.....12,757	.....	.....32,063	.....	.....	.....(11,895)	10,635	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/30/2023	..36,176	14,158,575	391.38.....	549,876	.....	.....	.....200,047	.....	.....515,376	.....	.....	.....(185,119)	158,182	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/31/2023	..37,046	14,453,228	390.14.....	584,220			212,884		559,680			(196,498)	161,333			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)
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/01/2023	6,440	2,494,150	387.27.....	110,259	.....	.....	.....40,242	.....	.....110,691	.....	.....	.....(37,052)	27,447	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/20/2022	540	217,154	402.51.....	3,884	.....	.....	.....104	.....	.....784	.....	.....	.....(2,002)	1,404	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/02/2023	7,969	3,079,630	386.46.....	139,614	.....	.....	.....51,037	.....	.....141,860	.....	.....	.....(46,872)	33,685	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/03/2023	..59,861	...23,301,403	389.26.....	969,744	.....	.....	.....355,067	.....	.....942,938	.....	.....	....(325,268)	259,963	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/03/2023	..40,310	...15,906,978	394.62.....	558,691	.....	.....	.....204,562	.....	.....491,112	.....	.....	....(187,394)	177,985	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/06/2023	..41,670	...16,493,351	395.81.....	557,543	.....	.....	.....205,114	.....	.....478,816	.....	.....	....(186,493)	183,506	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/07/2023	..27,928	...11,022,789	394.68.....	386,809	.....	.....	.....142,527	.....	.....340,304	.....	.....	....(129,264)	123,313	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/08/2023	..15,966	6,299,716	394.57.....	222,087	.....	.....	.....81,961	.....	.....195,778	.....	.....	....(74,148)	70,623	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/09/2023	..17,274	6,765,778	391.68.....	261,697	.....	.....	.....96,730	.....	.....244,100	.....	.....	....(87,296)	76,179	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/26/2022	487	190,020	390.16.....	5,864	.....	.....	.....205	.....	.....5,580	.....	.....	....(2,997)	1,332	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/28/2022	4,517	1,768,100	391.46.....	51,806	.....	.....	.....1,954	.....	.....46,067	.....	.....	....(26,404)	12,599	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	01/31/2022	4,869	1,896,585	389.56.....	60,126	.....	.....	.....2,509	.....	.....58,752	.....	.....	....(30,516)	13,238	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/01/2022	5,110	1,984,316	388.33.....	66,173	.....	.....	.....2,849	.....	.....67,872	.....	.....	....(33,537)	13,585	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/02/2022	2,417	944,334	390.76.....	28,565	.....	.....	.....1,268	.....	.....26,366	.....	.....	....(14,456)	6,716	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/03/2022	8,412	3,301,178	392.44.....	93,288	.....	.....	.....4,264	.....	.....78,421	.....	.....	....(47,148)	23,825	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/10/2020	02/04/2022	1,371	536,874	391.47.....	15,813	.....	.....	.....744	.....	.....14,052	.....	.....	....(7,981)	3,861	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	02/21/2020	01/17/2023	..13,907	4,314,462	310.23.....	191,949	.....	.....	.....69,189	.....	.....357,828	.....	.....	....(65,954)	(15,173)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	02/21/2020	02/07/2023	..12,609	3,984,810	316.03.....	140,871	.....	.....	.....52,533	.....	.....259,384	.....	.....	....(47,456)	(1,451)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	02/21/2020	01/20/2023	8,390	2,592,420	309.....	121,383	.....	.....	.....43,973	.....	.....225,542	.....	.....	....(41,589)	(11,045)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	02/21/2020	01/27/2023	8,175	2,555,631	312.63.....	103,595	.....	.....	.....37,962	.....	.....192,482	.....	.....	....(35,259)	(5,256)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	02/21/2020	02/03/2023	..10,459	3,284,530	314.05.....	125,986	.....	.....	.....46,687	.....	.....233,145	.....	.....	....(42,601)	(4,214)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	02/21/2020	12/30/2022	8,876	2,680,701	302.01.....	162,766			56,866		298,085			(56,897)	(26,701)			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/13/2022	6,627	2,012,438	303.69.....	96,462	.....	.....	.....1,682	.....	.....211,712	.....	.....	.....(51,008)	(30,817)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/18/2022	7,921	2,542,277	320.95.....	51,770	.....	.....	.....3,432	.....	.....116,460	.....	.....	.....(26,009)	(443)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/01/2023	...10,360	3,220,791	310.88.....	140,674	.....	.....	.....51,966	.....	.....260,649	.....	.....	.....(47,657)	(9,601)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/23/2023	...13,478	4,236,621	314.33.....	159,534	.....	.....	.....58,081	.....	.....296,649	.....	.....	.....(54,504)	(5,231)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/16/2023	7,416	2,376,554	320.47.....	69,597	.....	.....	.....26,315	.....	.....125,473	.....	.....	.....(23,252)	3,001	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/09/2023	...11,821	3,609,399	305.35.....	193,957	.....	.....	.....68,967	.....	.....358,708	.....	.....	.....(67,155)	(25,305)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/07/2022	5,641	1,773,320	314.36.....	51,256	.....	.....	.....2,660	.....	.....120,030	.....	.....	.....(26,148)	(6,862)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/13/2023	...12,477	3,968,021	318.02.....	129,215	.....	.....	.....48,634	.....	.....235,888	.....	.....	.....(43,290)	1,782	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/17/2023	...13,764	4,411,282	320.49.....	129,163	.....	.....	.....48,911	.....	.....232,738	.....	.....	.....(43,112)	5,619	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/21/2022	6,704	2,099,825	313.23.....	63,398	.....	.....	.....1,822	.....	.....150,223	.....	.....	.....(33,138)	(10,211)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/13/2023	...11,629	3,525,396	303.16.....	206,212	.....	.....	.....73,829	.....	.....377,516	.....	.....	.....(71,125)	(30,769)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/10/2023	8,219	2,618,539	318.59.....	82,996	.....	.....	.....31,095	.....	.....151,371	.....	.....	.....(27,884)	1,654	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/04/2023	8,203	2,481,408	302.51.....	148,179	.....	.....	.....52,232	.....	.....271,489	.....	.....	.....(51,551)	(23,406)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/30/2023	6,880	2,152,552	312.89.....	86,467	.....	.....	.....31,839	.....	.....160,437	.....	.....	.....(29,347)	(4,078)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/27/2022	6,262	1,975,886	315.55.....	53,022	.....	.....	.....1,964	.....	.....125,789	.....	.....	.....(27,477)	(6,146)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	12/28/2022	7,255	2,198,332	303.....	128,527	.....	.....	.....44,743	.....	.....236,647	.....	.....	.....(45,018)	(20,053)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/14/2022	5,990	1,907,606	318.48.....	44,438	.....	.....	.....2,716	.....	.....102,786	.....	.....	.....(22,449)	(2,482)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	02/01/2022	6,807	2,114,595	310.65.....	73,584	.....	.....	.....3,226	.....	.....170,094	.....	.....	.....(37,861)	(14,805)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/21/2020	01/27/2023	...13,839	4,289,333	309.95.....	194,016	.....	.....	.....71,097	.....	.....359,914	.....	.....	.....(66,038)	(15,381)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/21/2020	02/04/2022	424	168,682	397.61.....	4,115	.....	.....	.....197	.....	.....2,101	.....	.....	.....(2,109)	1,394	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/21/2020	02/18/2022	...10,784	4,293,537	398.13.....	103,745	.....	.....	.....6,878	.....	.....53,617	.....	.....	.....(52,118)	35,819	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/21/2020	01/27/2023	445	174,641	392.68.....	6,876			2,520		5,939			(2,340)	2,262			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)
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/10/2023	...67,909	26,921,693	396.44.....	946,646	.....	.....	.....354,664	.....	.....757,680	.....	.....	.....(318,024)	343,411	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/10/2023	..24,929	9,948,673	399.08.....	321,086	.....	.....	.....120,296	.....	.....241,376	.....	.....	.....(107,868)	123,841	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/13/2023	..57,299	22,722,045	396.55.....	797,034	.....	.....	.....299,990	.....	.....637,335	.....	.....	.....(267,016)	289,797	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/14/2023	..41,025	16,315,403	397.69.....	551,792	.....	.....	.....208,003	.....	.....430,054	.....	.....	.....(184,686)	206,075	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/15/2023	..10,043	3,957,013	394.02.....	150,740	.....	.....	.....56,909	.....	.....127,236	.....	.....	.....(50,408)	51,490	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/16/2023	..17,852	7,055,948	395.25.....	258,495	.....	.....	.....97,738	.....	.....212,809	.....	.....	.....(86,361)	91,069	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/17/2023	..17,089	6,753,033	395.18.....	248,125	.....	.....	.....93,959	.....	.....204,594	.....	.....	.....(82,819)	87,283	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/17/2023	..36,389	14,456,049	397.26.....	497,079	.....	.....	.....188,232	.....	.....391,303	.....	.....	.....(165,914)	183,976	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/10/2022	2,713	1,074,276	396.01.....	28,213	.....	.....	.....1,576	.....	.....17,183	.....	.....	.....(14,334)	9,114	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/17/2023	..17,511	7,003,353	399.94.....	220,639	.....	.....	.....83,551	.....	.....162,852	.....	.....	.....(73,644)	86,722	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/11/2022	3,492	1,388,806	397.72.....	33,941	.....	.....	.....1,941	.....	.....17,696	.....	.....	.....(17,217)	11,557	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/11/2022	..17,110	6,775,732	396.02.....	178,111	.....	.....	.....10,185	.....	.....108,633	.....	.....	.....(90,358)	57,593	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/14/2022	..3,180	1,259,618	396.15.....	32,973	.....	.....	.....2,015	.....	.....20,082	.....	.....	.....(16,658)	10,707	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/15/2022	5,923	2,348,998	396.61.....	60,352	.....	.....	.....3,767	.....	.....35,455	.....	.....	.....(30,448)	19,888	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/16/2022	7,868	3,096,207	393.54.....	90,556	.....	.....	.....5,769	.....	.....66,964	.....	.....	.....(45,621)	26,932	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/17/2022	1,248	497,751	398.81.....	11,670	.....	.....	.....759	.....	.....5,609	.....	.....	.....(5,871)	4,107	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/21/2020	02/18/2022	2,628	1,052,713	400.6.....	22,836	.....	.....	.....1,514	.....	.....9,073	.....	.....	.....(11,472)	8,423	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/10/2022	..3,714	1,053,061	283.51.....	14,783	.....	.....	.....833	.....	.....74,428	.....	.....	.....(7,575)	(4,103)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/24/2022	2,067	589,068	285.02.....	7,564	.....	.....	.....564	.....	.....38,293	.....	.....	.....(3,800)	(1,801)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/25/2022	4,940	1,387,261	280.83.....	23,860	.....	.....	.....1,810	.....	.....112,218	.....	.....	.....(11,969)	(8,219)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/25/2022	5,713	1,597,245	279.59.....	29,821	.....	.....	.....2,262	.....	.....136,859	.....	.....	.....(14,958)	(11,176)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/10/2023	..22,043	6,167,964	279.81.....	167,089			62,950		529,377			(56,442)	(34,015)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	02/27/2020	02/13/2023	...22,664	6,409,269	282.8.....	149,580	.....	.....	.....56,613	.....	.....482,369	.....	.....	.....(50,389)	(23,220)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/14/2023	..16,793	4,784,144	284.89.....	100,254	.....	.....	.....38,002	.....	.....326,314	.....	.....	.....(33,741)	(12,062)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/15/2023	...8,294	2,345,222	282.75.....	54,991	.....	.....	.....20,876	.....	.....176,950	.....	.....	.....(18,490)	(8,534)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/16/2023	..25,642	7,291,673	284.36.....	157,444	.....	.....	.....59,861	.....	.....510,314	.....	.....	.....(52,890)	(20,223)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/17/2023	..15,640	4,409,608	281.95.....	107,914	.....	.....	.....41,091	.....	.....345,014	.....	.....	.....(36,217)	(18,068)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/17/2023	1,190	341,514	287.09.....	6,400	.....	.....	.....2,437	.....	.....20,879	.....	.....	.....(2,149)	(514)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/11/2022	7,549	2,130,889	282.29.....	32,610	.....	.....	.....1,880	.....	.....160,465	.....	.....	.....(16,682)	(10,113)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/21/2023	..27,941	7,945,172	284.36.....	172,114	.....	.....	.....65,929	.....	.....556,513	.....	.....	.....(57,551)	(22,101)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/22/2023	6,752	1,913,225	283.34.....	43,688	.....	.....	.....16,760	.....	.....140,608	.....	.....	.....(14,596)	(6,369)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/23/2023	8,105	2,310,129	285.04.....	48,384	.....	.....	.....18,589	.....	.....156,649	.....	.....	.....(16,148)	(5,647)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/24/2023	7,521	2,113,161	280.97.....	54,527	.....	.....	.....20,980	.....	.....172,752	.....	.....	.....(18,181)	(9,982)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/11/2022	5,022	1,426,151	283.97.....	19,436	.....	.....	.....1,121	.....	.....98,324	.....	.....	.....(9,944)	(5,130)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/16/2022	..11,660	3,326,950	285.34.....	41,275	.....	.....	.....2,652	.....	.....212,301	.....	.....	.....(20,966)	(9,471)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/17/2022	9,437	2,676,114	283.59.....	37,746	.....	.....	.....2,474	.....	.....188,331	.....	.....	.....(19,148)	(10,351)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/18/2022	2,709	769,331	284.04.....	10,509	.....	.....	.....703	.....	.....52,837	.....	.....	.....(5,322)	(2,772)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/18/2022	4,508	1,302,499	288.93.....	12,487	.....	.....	.....835	.....	.....65,925	.....	.....	.....(6,324)	(1,606)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/22/2022	6,175	1,765,171	285.84.....	21,305	.....	.....	.....1,534	.....	.....109,359	.....	.....	.....(10,731)	(4,609)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/23/2022	...2,653	764,607	288.16.....	7,801	.....	.....	.....572	.....	.....40,846	.....	.....	.....(3,924)	(1,194)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/08/2022	767	304,541	397.2.....	4,393	.....	.....	.....236	.....	.....4,114	.....	.....	.....(2,257)	765	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/13/2023	553	216,714	392.2.....	5,968	.....	.....	.....2,259	.....	.....7,637	.....	.....	.....(2,009)	895	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/17/2023	..32,071	12,734,519	397.07.....	295,697	.....	.....	.....112,594	.....	.....348,335	.....	.....	.....(99,240)	60,280	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/21/2023	..49,979	19,794,104	396.05.....	477,797	.....	.....	.....183,024	.....	.....574,350	.....	.....	.....(159,762)	91,834	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	02/27/2020	02/22/2023	...14,159	5,607,034	396.01.....	135,642	.....	.....	.....52,035	.....	.....163,179	.....	.....	.....(45,312)	26,013	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/23/2023	...10,218	4,041,604	395.54.....	99,523	.....	.....	.....38,236	.....	.....120,701	.....	.....	.....(33,216)	18,588	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/24/2023	...70,094	...27,671,087	394.77.....	700,942	.....	.....	.....269,692	.....	.....861,288	.....	.....	.....(233,730)	125,090	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/24/2023	...21,426	8,339,186	389.2.....	256,689	.....	.....	.....98,763	.....	.....342,065	.....	.....	.....(85,593)	30,376	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/24/2023	...18,167	7,102,502	390.95.....	205,835	.....	.....	.....79,197	.....	.....268,007	.....	.....	.....(68,636)	28,247	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/18/2022	2,766	1,094,404	395.6.....	17,346	.....	.....	.....1,160	.....	.....18,911	.....	.....	.....(8,788)	2,613	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/18/2022	4,225	1,676,992	396.91.....	24,928	.....	.....	.....1,667	.....	.....24,653	.....	.....	.....(12,626)	4,235	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/22/2022	6,139	2,436,203	396.85.....	36,403	.....	.....	.....2,622	.....	.....36,676	.....	.....	.....(18,338)	6,099	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/23/2022	5,825	2,322,379	398.68.....	31,747	.....	.....	.....2,327	.....	.....27,618	.....	.....	.....(15,970)	6,157	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/24/2022	3,199	1,272,471	397.81.....	18,201	.....	.....	.....1,358	.....	.....17,095	.....	.....	.....(9,143)	3,307	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/25/2022	6,517	2,564,835	393.58.....	45,095	.....	.....	.....3,421	.....	.....56,192	.....	.....	.....(22,622)	5,382	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/25/2022	9,781	3,789,027	387.39.....	88,713	.....	.....	.....6,730	.....	.....139,848	.....	.....	.....(44,502)	2,332	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/27/2020	02/10/2023	...1,368	544,888	398.22.....	12,068	.....	.....	.....4,547	.....	.....13,887	.....	.....	.....(4,078)	2,614	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	02/25/2022	3,527	1,340,942	380.23.....	39,005	.....	.....	.....2,988	.....	.....75,340	.....	.....	.....(19,757)	(5,344)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/01/2023	...12,699	4,782,177	376.59.....	209,654	.....	.....	.....81,779	.....	.....330,714	.....	.....	.....(70,033)	(10,804)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/02/2023	...69,514	...26,628,762	383.07.....	945,392	.....	.....	.....369,294	.....	.....1,433,805	.....	.....	.....(315,510)	12,922	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/03/2023	...47,392	...18,190,028	383.82.....	630,315	.....	.....	.....246,569	.....	.....949,679	.....	.....	.....(210,165)	13,786	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/03/2023	...13,065	5,049,554	386.49.....	159,787	.....	.....	.....62,506	.....	.....235,044	.....	.....	.....(53,278)	8,009	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	02/28/2022	7,635	2,913,375	381.57.....	80,094	.....	.....	.....6,443	.....	.....152,940	.....	.....	.....(40,399)	(9,388)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/01/2022	7,041	2,673,894	379.76.....	79,563	.....	.....	.....6,502	.....	.....153,731	.....	.....	.....(40,075)	(11,387)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/02/2022	6,047	2,333,549	385.9.....	53,093	.....	.....	.....4,406	.....	.....95,336	.....	.....	.....(26,705)	(2,657)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	03/03/2022	4,172	1,619,891	388.3.....	33,040			2,784		56,163			(16,597)	(410)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/05/2020	03/04/2022	2,792	1,061,615	380.18.....	31,107	.....	.....	.....2,660	.....	.....59,804	.....	.....	.....(15,603)	(4,232)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	02/14/2023	1,154	461,524	399.91.....	8,863	.....	.....	.....3,382	.....	.....10,717	.....	.....	.....(3,001)	1,750	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	02/27/2023	..66,972	..25,522,504	381.09.....	965,742	.....	.....	.....375,616	.....	.....1,487,709	.....	.....	.....(323,193)	(7,266)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/05/2020	02/28/2023	..37,708	..14,350,145	380.56.....	552,799	.....	.....	.....215,317	.....	.....854,356	.....	.....	.....(184,830)	(7,086)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	02/16/2022	566	225,736	399.18.....	1,069	.....	.....	.....70	.....	.....2,392	.....	.....	.....(558)	(476)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/11/2022	5,001	1,851,550	370.23.....	44,510	.....	.....	.....4,248	.....	.....156,802	.....	.....	.....(22,459)	(42,711)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/14/2022	4,350	1,614,990	371.28.....	37,017	.....	.....	.....3,671	.....	.....131,816	.....	.....	.....(18,599)	(35,195)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/15/2022	2,618	967,380	369.48.....	24,140	.....	.....	.....2,424	.....	.....84,053	.....	.....	.....(12,114)	(23,222)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	02/10/2023	552	215,102	389.72.....	3,361	.....	.....	.....1,285	.....	.....8,546	.....	.....	.....(1,157)	(1,371)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	02/27/2023	515	193,685	376.....	5,254	.....	.....	.....2,061	.....	.....13,677	.....	.....	.....(1,781)	(2,910)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/02/2023	2,452	954,424	389.27.....	15,496	.....	.....	.....6,103	.....	.....39,139	.....	.....	.....(5,236)	(6,318)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/03/2023	..21,049	8,050,033	382.45.....	171,546	.....	.....	.....67,665	.....	.....444,727	.....	.....	.....(57,901)	(83,820)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/06/2023	..61,329	..23,444,080	382.27.....	503,508	.....	.....	.....199,450	.....	.....1,305,841	.....	.....	.....(169,480)	(247,409)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/08/2023	..28,059	10,701,285	381.39.....	238,498	.....	.....	.....94,740	.....	.....617,797	.....	.....	.....(80,130)	(118,795)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/04/2022	..13,624	5,216,873	382.91.....	65,805	.....	.....	.....5,698	.....	.....254,872	.....	.....	.....(33,529)	(53,528)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/09/2023	..67,271	25,813,893	383.73.....	526,059	.....	.....	.....209,261	.....	.....1,355,360	.....	.....	.....(176,580)	(248,317)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/10/2023	..69,153	26,327,147	380.71.....	603,704	.....	.....	.....240,482	.....	.....1,561,872	.....	.....	.....(202,455)	(303,804)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/10/2023	..17,507	6,536,696	373.38.....	196,777	.....	.....	.....78,385	.....	.....506,287	.....	.....	.....(65,992)	(112,052)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/13/2023	..99,807	36,904,551	369.76.....	1,264,552	.....	.....	.....505,821	.....	.....3,217,024	.....	.....	.....(422,908)	(752,843)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/14/2023	..22,492	8,322,921	370.04.....	282,724	.....	.....	.....113,245	.....	.....719,203	.....	.....	.....(94,465)	(167,445)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/04/2022	8,286	3,195,342	385.65.....	34,717	.....	.....	.....3,006	.....	.....132,707	.....	.....	.....(17,689)	(26,510)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/16/2020	03/07/2022	3,986	1,528,789	383.58.....	18,653			1,686		71,951			(9,464)	(14,963)			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)
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/16/2020	03/08/2022	1,828	696,987	381.28.....	9,634	.....	.....	.....883	.....	.....37,159	.....	.....	.....(4,882)	(8,081)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/16/2020	03/09/2022	..10,670	4,093,035	383.6.....	50,043	.....	.....	.....4,650	.....	.....192,466	.....	.....	.....(25,319)	(40,052)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/16/2020	03/10/2022	2,227	852,731	382.93.....	10,845	.....	.....	.....1,021	.....	.....41,641	.....	.....	.....(5,479)	(8,767)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/16/2020	03/11/2022	480	183,127	381.84.....	2,470	.....	.....	.....236	.....	.....9,485	.....	.....	.....(1,245)	(2,042)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	03/16/2020	03/11/2022	..22,362	8,319,167	372.02.....	183,817	.....	.....	.....17,543	.....	.....661,123	.....	.....	.....(92,748)	(173,873)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/03/2023	6,188	1,929,943	311.91.....	41,528	.....	.....	.....16,518	.....	.....150,291	.....	.....	.....(14,135)	(32,287)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/23/2023	..12,727	3,843,536	302.01.....	135,163	.....	.....	.....55,255	.....	.....427,598	.....	.....	.....(45,160)	(106,217)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/17/2023	..10,150	3,102,900	305.69.....	91,658	.....	.....	.....37,170	.....	.....305,304	.....	.....	.....(30,794)	(72,131)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	02/27/2023	..13,917	4,269,099	306.76.....	118,167	.....	.....	.....46,735	.....	.....404,244	.....	.....	.....(40,370)	(94,467)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/06/2023	7,413	2,276,462	307.1.....	62,323	.....	.....	.....24,895	.....	.....213,011	.....	.....	.....(21,153)	(49,427)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/09/2023	..13,860	4,227,967	305.04.....	127,992	.....	.....	.....51,339	.....	.....425,337	.....	.....	.....(43,320)	(101,724)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	02/25/2022	6,772	2,083,483	307.65.....	37,387	.....	.....	.....2,938	.....	.....189,528	.....	.....	.....(19,484)	(46,651)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/14/2023	7,474	2,266,388	303.24.....	74,883	.....	.....	.....30,244	.....	.....242,257	.....	.....	.....(25,227)	(59,355)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/02/2022	7,149	2,179,510	304.85.....	46,772	.....	.....	.....3,981	.....	.....220,098	.....	.....	.....(24,201)	(58,303)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/10/2023	..11,518	3,534,865	306.9.....	98,030	.....	.....	.....39,376	.....	.....333,187	.....	.....	.....(33,148)	(77,463)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	02/16/2023	..13,053	4,119,515	315.61.....	72,035	.....	.....	.....28,036	.....	.....273,670	.....	.....	.....(24,865)	(55,262)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/07/2022	7,445	2,301,008	309.07.....	38,281	.....	.....	.....3,505	.....	.....197,778	.....	.....	.....(19,667)	(46,788)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/10/2023	7,463	2,291,675	307.06.....	63,066	.....	.....	.....25,332	.....	.....214,771	.....	.....	.....(21,327)	(49,809)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	02/24/2023	..13,851	4,369,040	315.44.....	77,760	.....	.....	.....30,622	.....	.....292,856	.....	.....	.....(26,639)	(59,234)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	03/17/2023	6,448	1,919,169	297.63.....	81,584	.....	.....	.....33,085	.....	.....244,093	.....	.....	.....(27,410)	(64,260)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	02/24/2022	8,667	2,749,201	317.2.....	25,951	.....	.....	.....2,005	.....	.....159,827	.....	.....	.....(13,544)	(29,525)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	03/25/2020	02/21/2023	7,617	2,411,587	316.61.....	40,198	.....	.....	.....15,761	.....	.....153,318	.....	.....	.....(13,809)	(30,377)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.53

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEMI	03/25/2020	03/18/2022	7,042	2,126,827	302.04.....	54,801	.....	.....	.....5,777	.....	.....236,538	.....	.....	.....(27,725)	(66,677)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/03/2023	9,802	3,006,454	306.73.....	83,585	.....	.....	.....33,247	.....	.....285,021	.....	.....	.....(28,448)	(66,579)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	02/17/2023	11,001	3,506,843	318.77.....	51,754	.....	.....	.....20,173	.....	.....201,330	.....	.....	.....(17,849)	(38,353)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/03/2023	...16,690	5,141,185	308.04.....	134,143	.....	.....	.....53,356	.....	.....464,789	.....	.....	.....(45,656)	(106,378)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/20/2023	13,280	4,044,036	304.51.....	126,538	.....	.....	.....51,522	.....	.....414,391	.....	.....	.....(42,395)	(99,505)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	02/10/2023	7,971	2,497,627	313.34.....	48,915	.....	.....	.....18,867	.....	.....182,907	.....	.....	.....(16,981)	(38,499)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	02/17/2022	9,581	3,036,203	316.9.....	28,876	.....	.....	.....1,961	.....	.....179,536	.....	.....	.....(15,223)	(33,301)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/16/2023	9,392	2,844,919	302.92.....	95,524	.....	.....	.....38,686	.....	.....307,298	.....	.....	.....(32,122)	(75,579)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/24/2022	5,912	1,791,883	303.09.....	43,752	.....	.....	.....4,935	.....	.....192,385	.....	.....	.....(21,952)	(52,864)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/02/2023	9,707	2,964,881	305.45.....	87,560	.....	.....	.....34,778	.....	.....294,020	.....	.....	.....(29,829)	(70,049)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	02/06/2023	...15,186	4,708,416	310.04.....	108,830	.....	.....	.....41,721	.....	.....394,009	.....	.....	.....(37,929)	(87,836)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/25/2020	03/24/2023	9,164	2,787,044	304.13.....	89,018	.....	.....	.....36,439	.....	.....289,276	.....	.....	.....(29,715)	(69,751)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/22/2022	3,557	1,286,188	361.63.....	38,092	.....	.....	.....4,203	.....	.....142,088	.....	.....	.....(19,164)	(48,975)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/23/2022	6,620	2,414,688	364.73.....	62,166	.....	.....	.....6,936	.....	.....243,968	.....	.....	.....(31,236)	(80,451)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/24/2022	1,458	529,286	362.94.....	14,817	.....	.....	.....1,671	.....	.....56,349	.....	.....	.....(7,436)	(19,052)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/08/2023	606	229,295	378.58.....	4,809	.....	.....	.....1,926	.....	.....14,754	.....	.....	.....(1,629)	(3,606)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/13/2023	1,967	731,339	371.77.....	19,987	.....	.....	.....8,061	.....	.....59,777	.....	.....	.....(6,741)	(15,915)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/16/2023	...64,231	...23,561,781	366.83.....	773,981	.....	.....	.....313,448	.....	.....2,246,251	.....	.....	.....(260,267)	(631,492)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/17/2023	...73,594	...27,001,741	366.9.....	885,339	.....	.....	.....359,032	.....	.....2,568,969	.....	.....	.....(297,439)	(721,444)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/17/2023	...49,649	...18,105,439	364.67.....	642,456	.....	.....	.....260,535	.....	.....1,837,898	.....	.....	.....(215,838)	(528,561)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/20/2023	...81,981	...29,750,785	362.9.....	1,124,775	.....	.....	.....457,974	.....	.....3,173,754	.....	.....	.....(376,837)	(928,432)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/21/2023	...20,781	7,547,608	363.2.....	282,412			115,143		798,541			(94,529)	(232,940)			03.....

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

E18.54

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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/25/2020	03/03/2022	1,503	580,208	385.92.....	4,781	.....	.....	.....413	.....	.....23,679	.....	.....	.....(2,471)	(5,514)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/22/2023	..34,741	12,563,887	361.64.....	496,802	.....	.....	.....202,823	.....	.....1,387,057	.....	.....	....(166,138)	(410,367)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/23/2023	..78,751	28,709,366	364.56.....	1,026,122	.....	.....	.....419,478	.....	.....2,923,916	.....	.....	....(342,838)	(840,419)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/24/2023	..45,630	16,698,663	365.96.....	568,547	.....	.....	.....232,729	.....	.....1,633,688	.....	.....	....(189,782)	(462,548)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/04/2022	591	225,877	382.22.....	2,311	.....	.....	.....203	.....	.....11,459	.....	.....	....(1,192)	(2,807)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/08/2022	386	150,385	389.72.....	996	.....	.....	.....92	.....	.....4,699	.....	.....	....(510)	(1,070)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/16/2022	..10,521	3,895,986	370.3.....	76,278	.....	.....	.....7,851	.....	.....329,138	.....	.....	....(38,698)	(99,436)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/17/2022	..2,624	969,895	369.66.....	19,626	.....	.....	.....2,044	.....	.....83,757	.....	.....	....(9,944)	(25,572)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/18/2022	2,857	1,046,742	366.36.....	24,857	.....	.....	.....2,620	.....	.....100,633	.....	.....	....(12,576)	(32,409)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/18/2022	..13,125	4,776,581	363.92.....	127,185	.....	.....	.....13,406	.....	.....494,313	.....	.....	....(64,348)	(165,127)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/25/2020	03/21/2022	3,321	1,209,229	364.07.....	32,018	.....	.....	.....3,494	.....	.....124,589	.....	.....	....(16,133)	(41,519)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	02/28/2022	6,480	1,789,801	276.22.....	20,087	.....	.....	.....1,669	.....	.....177,062	.....	.....	....(10,497)	(30,622)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/15/2022	..3,644	960,480	263.58.....	26,637	.....	.....	.....2,727	.....	.....145,618	.....	.....	....(13,626)	(39,372)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/16/2022	5,909	1,543,175	261.15.....	49,814	.....	.....	.....5,163	.....	.....250,492	.....	.....	....(25,450)	(71,830)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/18/2022	8,364	2,178,942	260.51.....	73,186	.....	.....	.....7,768	.....	.....359,905	.....	.....	....(37,285)	(104,631)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/21/2022	..14,733	3,845,063	260.98.....	125,821	.....	.....	.....13,825	.....	.....627,036	.....	.....	....(63,832)	(180,178)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/23/2022	6,276	1,642,141	261.67.....	51,586	.....	.....	.....5,795	.....	.....262,755	.....	.....	....(26,098)	(74,277)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/24/2022	..2,896	772,239	266.67.....	17,723	.....	.....	.....2,013	.....	.....106,770	.....	.....	....(8,953)	(26,397)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/28/2022	..10,294	2,752,279	267.38.....	60,423	.....	.....	.....7,158	.....	.....372,211	.....	.....	....(30,357)	(90,051)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/29/2022	4,545	1,212,866	266.88.....	27,540	.....	.....	.....3,296	.....	.....166,603	.....	.....	....(13,817)	(40,922)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	02/27/2023	..14,066	3,828,124	272.15.....	92,556	.....	.....	.....36,778	.....	.....440,795	.....	.....	....(31,768)	(86,006)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	02/28/2023	8,894	2,426,102	272.79.....	56,742	.....	.....	.....22,579	.....	.....273,180	.....	.....	....(19,457)	(52,408)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.55

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/30/2020	03/01/2022	5,959	1,646,937	276.36.....	18,355	.....	.....	.....1,549	.....	.....162,011	.....	.....	.....(9,580)	(27,830)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/02/2023	7,380	2,003,579	271.48.....	50,333	.....	.....	.....20,086	.....	.....236,071	.....	.....	.....(17,228)	(46,829)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/03/2023	7,403	2,015,885	272.29.....	48,567	.....	.....	.....19,408	.....	.....230,986	.....	.....	.....(16,608)	(44,863)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/06/2023	8,485	2,298,211	270.85.....	59,821	.....	.....	.....24,007	.....	.....276,637	.....	.....	.....(20,399)	(55,748)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/08/2023	5,958	1,625,979	272.9.....	38,073	.....	.....	.....15,321	.....	.....182,387	.....	.....	.....(12,959)	(34,848)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/10/2023	5,463	1,476,566	270.27.....	39,773	.....	.....	.....16,050	.....	.....181,195	.....	.....	.....(13,511)	(36,990)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/13/2023	8,140	2,111,378	259.39.....	96,782	.....	.....	.....39,216	.....	.....357,287	.....	.....	.....(32,786)	(91,052)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/16/2023	10,135	2,622,358	258.74.....	124,054	.....	.....	.....50,472	.....	.....451,345	.....	.....	.....(41,908)	(116,087)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/20/2023	11,544	2,985,007	258.57.....	142,457	.....	.....	.....58,272	.....	.....516,022	.....	.....	.....(47,946)	(132,980)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/23/2023	8,486	2,187,081	257.73.....	108,620	.....	.....	.....44,608	.....	.....386,335	.....	.....	.....(36,459)	(100,704)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/24/2023	4,545	1,179,146	259.43.....	54,269	.....	.....	.....22,317	.....	.....199,259	.....	.....	.....(18,199)	(50,543)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/02/2022	3,549	970,676	273.49.....	13,452	.....	.....	.....1,153	.....	.....106,673	.....	.....	.....(7,010)	(20,744)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/28/2023	9,215	2,441,791	264.97.....	86,716	.....	.....	.....35,847	.....	.....353,514	.....	.....	.....(28,972)	(80,993)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/29/2023	2,444	644,362	263.63.....	24,417	.....	.....	.....10,107	.....	.....96,992	.....	.....	.....(8,150)	(22,814)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/04/2022	5,480	1,509,094	275.37.....	18,249	.....	.....	.....1,612	.....	.....154,406	.....	.....	.....(9,484)	(27,735)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/07/2022	5,614	1,542,695	274.81.....	19,479	.....	.....	.....1,796	.....	.....161,309	.....	.....	.....(10,080)	(29,753)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/08/2022	3,891	1,064,399	273.55.....	14,825	.....	.....	.....1,386	.....	.....116,710	.....	.....	.....(7,660)	(22,663)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/10/2022	5,230	1,426,603	272.76.....	21,130	.....	.....	.....2,029	.....	.....161,007	.....	.....	.....(10,887)	(32,267)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/11/2022	7,276	1,984,221	272.72.....	29,539	.....	.....	.....2,875	.....	.....224,262	.....	.....	.....(15,197)	(45,008)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2020	03/14/2022	6,677	1,756,552	263.09.....	50,208	.....	.....	.....5,077	.....	.....270,079	.....	.....	.....(25,723)	(73,968)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/23/2022	440	158,969	361.49.....	5,880	.....	.....	.....661	.....	.....17,630	.....	.....	.....(2,980)	(5,356)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/24/2023	760	273,068	359.39.....	13,753			5,661		31,986			(4,616)	(8,050)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/31/2020	03/24/2023	...17,696	6,523,918	368.67.....	241,548	.....	.....	.....99,422	.....	.....588,635	.....	.....	.....(81,074)	(131,114)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/24/2023	...22,537	8,353,997	370.68.....	288,473	.....	.....	.....118,736	.....	.....707,875	.....	.....	.....(96,823)	(152,867)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/28/2023	...41,593	15,317,590	368.27.....	575,652	.....	.....	.....238,183	.....	.....1,399,429	.....	.....	.....(192,503)	(313,491)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/29/2023	...29,591	10,901,391	368.4.....	408,358	.....	.....	.....169,182	.....	.....992,088	.....	.....	.....(136,433)	(221,522)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/30/2023	...75,353	27,886,022	370.07.....	986,376	.....	.....	.....409,183	.....	.....2,410,059	.....	.....	.....(329,247)	(524,706)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/25/2022	1,746	641,915	367.75.....	18,153	.....	.....	.....2,087	.....	.....59,053	.....	.....	.....(9,172)	(16,161)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/25/2022	...10,892	4,005,982	367.8.....	113,056	.....	.....	.....12,997	.....	.....367,933	.....	.....	.....(57,115)	(100,596)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/28/2022	...2,246	831,170	370.08.....	21,179	.....	.....	.....2,512	.....	.....70,751	.....	.....	.....(10,656)	(18,549)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/29/2022	7,786	2,866,030	368.09.....	80,042	.....	.....	.....9,592	.....	.....260,767	.....	.....	.....(40,214)	(70,872)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/30/2022	3,107	1,164,685	374.85.....	23,769	.....	.....	.....2,877	.....	.....83,082	.....	.....	.....(11,924)	(19,828)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	02/28/2023	1,262	471,872	373.89.....	14,299	.....	.....	.....5,695	.....	.....35,881	.....	.....	.....(4,908)	(7,429)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/01/2023	1,104	412,872	373.89.....	12,522	.....	.....	.....4,995	.....	.....31,398	.....	.....	.....(4,294)	(6,496)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/31/2020	03/16/2023	842	313,121	371.9.....	10,305	.....	.....	.....4,197	.....	.....25,490	.....	.....	.....(3,485)	(5,416)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	03/31/2022	6,113	2,278,777	372.8.....	46,395	.....	.....	.....5,727	.....	.....175,951	.....	.....	.....(23,470)	(46,535)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	03/31/2023	...56,808	20,923,537	368.32.....	731,119	.....	.....	.....305,643	.....	.....1,908,910	.....	.....	.....(245,386)	(464,576)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	03/31/2023	...16,183	5,989,179	370.08.....	196,629	.....	.....	.....82,200	.....	.....517,492	.....	.....	.....(65,993)	(123,089)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	03/31/2023	...22,734	8,408,353	369.86.....	278,263	.....	.....	.....116,327	.....	.....731,548	.....	.....	.....(93,392)	(174,484)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/04/2023	...26,015	9,528,672	366.27.....	358,232	.....	.....	.....150,523	.....	.....924,282	.....	.....	.....(119,792)	(230,554)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/05/2023	...18,189	6,655,832	365.92.....	253,377	.....	.....	.....106,600	.....	.....652,197	.....	.....	.....(84,650)	(163,346)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/06/2023	...62,028	22,891,256	369.05.....	782,167	.....	.....	.....329,484	.....	.....2,043,034	.....	.....	.....(261,073)	(491,685)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/01/2022	1,546	572,459	370.38.....	13,107	.....	.....	.....1,634	.....	.....48,225	.....	.....	.....(6,622)	(13,312)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/01/2022	8,037	2,928,223	364.35.....	88,325			11,010		299,199			(44,619)	(91,197)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	04/07/2020	04/01/2022	6,587	2,425,022	368.17.....	61,586	.....	.....	.....7,677	.....	.....220,062	.....	.....	.....(31,113)	(63,080)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/04/2022	5,029	1,844,697	366.82.....	49,887	.....	.....	.....6,399	.....	.....174,801	.....	.....	.....(25,097)	(51,240)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/05/2022	16,945	6,200,639	365.92.....	174,876	.....	.....	.....22,642	.....	.....604,248	.....	.....	.....(87,857)	(179,567)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	04/06/2022	9,297	3,417,714	367.61.....	89,345	.....	.....	.....11,675	.....	.....315,817	.....	.....	.....(44,824)	(91,327)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	03/27/2023	596	216,447	363.02.....	9,051	.....	.....	.....3,764	.....	.....23,017	.....	.....	.....(3,049)	(5,983)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2020	03/30/2023	508	194,550	383.29.....	3,893	.....	.....	.....1,625	.....	.....10,469	.....	.....	.....(1,308)	(2,021)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/07/2022	3,599	1,334,471	370.84.....	32,063	.....	.....	.....4,275	.....	.....110,625	.....	.....	.....(16,241)	(28,785)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/06/2023	14,307	5,297,869	370.29.....	182,276	.....	.....	.....77,349	.....	.....454,938	.....	.....	.....(61,288)	(99,880)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/06/2023	52,791	19,410,723	367.69.....	731,155	.....	.....	.....310,269	.....	.....1,805,414	.....	.....	.....(245,839)	(411,218)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/06/2023	11,951	4,422,909	370.09.....	153,330	.....	.....	.....65,066	.....	.....382,198	.....	.....	.....(51,554)	(84,092)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/10/2023	61,085	22,459,615	367.68.....	847,245	.....	.....	.....361,325	.....	.....2,090,228	.....	.....	.....(283,824)	(476,042)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/11/2023	17,114	6,286,475	367.33.....	240,109	.....	.....	.....102,526	.....	.....591,227	.....	.....	.....(80,362)	(135,262)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/12/2023	40,995	15,100,176	368.34.....	557,535	.....	.....	.....238,359	.....	.....1,377,817	.....	.....	.....(186,430)	(310,625)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/13/2023	61,305	22,574,473	368.23.....	837,431	.....	.....	.....358,460	.....	.....2,066,683	.....	.....	.....(279,764)	(466,248)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/14/2023	8,772	3,283,345	374.28.....	98,427	.....	.....	.....42,183	.....	.....247,692	.....	.....	.....(32,852)	(51,005)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/08/2022	3,601	1,334,731	370.63.....	32,411	.....	.....	.....4,360	.....	.....111,464	.....	.....	.....(16,395)	(29,110)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/08/2022	4,681	1,715,846	366.55.....	50,181	.....	.....	.....6,751	.....	.....163,968	.....	.....	.....(25,383)	(45,935)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/08/2022	6,244	2,286,593	366.2.....	67,873	.....	.....	.....9,131	.....	.....220,902	.....	.....	.....(34,333)	(62,269)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/11/2022	3,609	1,320,415	365.84.....	39,882	.....	.....	.....5,509	.....	.....128,986	.....	.....	.....(20,092)	(36,551)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/12/2022	5,520	2,017,485	365.46.....	62,049	.....	.....	.....8,644	.....	.....199,380	.....	.....	.....(31,214)	(56,797)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/13/2022	8,548	3,158,634	369.51.....	81,122	.....	.....	.....11,397	.....	.....274,136	.....	.....	.....(40,753)	(72,959)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/15/2020	04/14/2022	925	343,008	370.96.....	8,248			1,169		28,314			(4,139)	(7,342)			03.....

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E18.58

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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	04/15/2020	03/10/2023	571	209,302	366.83.....	8,005	.....	.....	.....3,279	.....	.....19,949	.....	.....	.....(2,760)	(4,646)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/15/2022	1,233	458,096	371.53.....	10,727	.....	.....	.....1,556	.....	.....37,057	.....	.....	.....(5,436)	(9,431)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/03/2023	933	338,488	362.85.....	15,019	.....	.....	.....6,415	.....	.....36,168	.....	.....	.....(5,095)	(8,660)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/14/2023	341	131,420	385.....	2,635	.....	.....	.....1,141	.....	.....6,623	.....	.....	.....(884)	(1,094)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/14/2023	...17,445	6,511,996	373.29.....	202,709	.....	.....	.....87,759	.....	.....507,856	.....	.....	.....(68,056)	(104,658)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/18/2023	...35,219	12,980,007	368.55.....	478,276	.....	.....	.....208,061	.....	.....1,177,266	.....	.....	.....(159,978)	(260,306)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/19/2023	...32,770	12,049,040	367.69.....	457,463	.....	.....	.....199,245	.....	.....1,121,555	.....	.....	.....(152,876)	(250,930)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/20/2023	...63,152	23,326,414	369.37.....	836,763	.....	.....	.....364,881	.....	.....2,063,436	.....	.....	.....(279,372)	(450,338)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/21/2023	...45,209	16,646,421	368.21.....	622,076	.....	.....	.....271,587	.....	.....1,525,597	.....	.....	.....(207,503)	(338,187)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/21/2023	...16,613	6,184,898	372.29.....	200,354	.....	.....	.....87,471	.....	.....498,843	.....	.....	.....(66,832)	(104,190)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/15/2022	5,643	2,076,878	368.06.....	57,048	.....	.....	.....8,275	.....	.....189,134	.....	.....	.....(28,914)	(51,127)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/15/2022	...12,956	4,749,323	366.58.....	139,404	.....	.....	.....20,220	.....	.....453,407	.....	.....	.....(70,653)	(125,582)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/18/2022	5,824	2,146,952	368.64.....	57,541	.....	.....	.....8,551	.....	.....191,834	.....	.....	.....(29,040)	(51,344)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/19/2022	5,140	1,871,866	364.15.....	61,222	.....	.....	.....9,171	.....	.....192,377	.....	.....	.....(30,857)	(55,294)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/20/2022	6,986	2,582,694	369.71.....	66,015	.....	.....	.....9,966	.....	.....222,637	.....	.....	.....(33,225)	(58,496)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/21/2022	4,905	1,815,478	370.11.....	45,619	.....	.....	.....6,941	.....	.....154,371	.....	.....	.....(22,928)	(40,262)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/22/2022	788	291,760	370.16.....	7,330	.....	.....	.....1,124	.....	.....24,766	.....	.....	.....(3,679)	(6,446)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/24/2020	04/22/2022	8,304	3,056,216	368.06.....	84,447	.....	.....	.....12,947	.....	.....278,312	.....	.....	.....(42,384)	(75,074)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/26/2023	9,122	2,786,135	305.44.....	91,474	.....	.....	.....40,468	.....	.....276,926	.....	.....	.....(30,726)	(58,025)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/08/2023	...13,024	3,989,412	306.31.....	121,236	.....	.....	.....50,437	.....	.....383,991	.....	.....	.....(42,650)	(81,049)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/20/2023	...17,740	5,376,729	303.09.....	195,534	.....	.....	.....85,897	.....	.....577,913	.....	.....	.....(66,045)	(125,632)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/20/2023	...20,347	6,117,601	300.66.....	242,933	.....	.....	.....102,690	.....	.....710,218	.....	.....	.....(84,483)	(161,944)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.59

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEM	05/04/2020	04/17/2023	...13,414	4,067,039	303.19.....	146,947	.....	.....	.....64,324	.....	.....435,716	.....	.....	.....(49,773)	(94,710)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/28/2022	..10,110	3,013,113	298.03.....	104,711	.....	.....	.....13,032	.....	.....380,134	.....	.....	.....(55,263)	(107,821)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/30/2023	..24,748	7,501,873	303.13.....	268,488	.....	.....	.....114,958	.....	.....804,962	.....	.....	.....(92,488)	(176,562)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/13/2022	..10,362	3,154,223	304.41.....	78,163	.....	.....	.....11,277	.....	.....323,470	.....	.....	.....(40,318)	(79,773)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/20/2022	..14,274	4,385,536	307.25.....	92,723	.....	.....	.....14,155	.....	.....405,073	.....	.....	.....(47,359)	(93,172)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/24/2023	..18,465	5,606,668	303.63.....	195,336	.....	.....	.....82,999	.....	.....591,710	.....	.....	.....(67,672)	(129,200)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/29/2022	...9,562	2,914,858	304.83.....	71,761	.....	.....	.....11,712	.....	.....294,473	.....	.....	.....(36,195)	(71,539)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	05/01/2023	...8,350	2,597,444	311.06.....	65,682	.....	.....	.....29,225	.....	.....210,464	.....	.....	.....(21,960)	(40,238)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	05/03/2023	610	183,178	300.44.....	7,547	.....	.....	.....3,366	.....	.....21,416	.....	.....	.....(2,518)	(4,796)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/15/2023	..13,915	4,195,590	301.52.....	159,837	.....	.....	.....67,122	.....	.....474,097	.....	.....	.....(55,853)	(107,095)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/14/2023	...7,855	2,440,644	310.73.....	61,802	.....	.....	.....26,956	.....	.....199,962	.....	.....	.....(20,992)	(38,695)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/28/2023	...8,694	2,698,186	310.34.....	70,467	.....	.....	.....31,247	.....	.....224,683	.....	.....	.....(23,625)	(43,532)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/27/2023	..30,671	9,311,275	303.59.....	325,679	.....	.....	.....138,915	.....	.....984,099	.....	.....	.....(112,507)	(214,705)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/06/2023	..11,584	3,504,604	302.53.....	129,473	.....	.....	.....55,923	.....	.....383,488	.....	.....	.....(44,308)	(84,565)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/04/2022	...9,553	2,906,822	304.29.....	71,812	.....	.....	.....9,568	.....	.....299,385	.....	.....	.....(37,520)	(74,271)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/03/2023	..16,362	4,965,779	303.49.....	175,327	.....	.....	.....75,447	.....	.....526,640	.....	.....	.....(60,168)	(114,706)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/11/2023	..12,529	3,799,358	303.24.....	136,413	.....	.....	.....59,282	.....	.....406,325	.....	.....	.....(46,464)	(88,499)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/06/2023	..26,567	8,087,382	304.41.....	274,394	.....	.....	.....118,518	.....	.....831,817	.....	.....	.....(93,901)	(178,541)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	04/13/2023	..15,237	4,640,818	304.57.....	157,087	.....	.....	.....68,432	.....	.....474,869	.....	.....	.....(53,406)	(101,371)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/31/2023	..13,221	4,025,445	304.48.....	135,560	.....	.....	.....58,115	.....	.....413,001	.....	.....	.....(46,652)	(88,787)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/04/2020	03/25/2022	..10,767	3,233,782	300.33.....	98,948	.....	.....	.....11,937	.....	.....380,093	.....	.....	.....(52,452)	(103,274)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	03/30/2022	5,730	1,524,960	266.15.....	31,513	.....	.....	.....4,007	.....	.....214,228	.....	.....	.....(16,607)	(55,747)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.60

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/05/2020	04/18/2022	8,029	2,127,660	264.99.....	48,416	.....	.....	.....7,286	.....	.....309,478	.....	.....	.....(24,834)	(82,828)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/19/2022	4,635	1,226,542	264.65.....	28,595	.....	.....	.....4,338	.....	.....180,209	.....	.....	.....(14,646)	(48,626)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/20/2022	3,885	1,032,149	265.7.....	22,453	.....	.....	.....3,433	.....	.....146,971	.....	.....	.....(11,485)	(38,595)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/21/2022	4,398	1,167,087	265.39.....	25,946	.....	.....	.....3,997	.....	.....167,738	.....	.....	.....(13,251)	(44,402)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/22/2022	5,138	1,351,028	262.96.....	35,296	.....	.....	.....5,480	.....	.....208,447	.....	.....	.....(18,002)	(58,516)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/25/2022	...13,746	3,640,885	264.86.....	84,128	.....	.....	.....13,357	.....	.....531,604	.....	.....	.....(42,729)	(142,554)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/27/2022	7,061	1,870,306	264.89.....	43,282	.....	.....	.....6,973	.....	.....272,836	.....	.....	.....(21,921)	(73,035)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/28/2022	7,455	1,964,763	263.56.....	49,648	.....	.....	.....8,057	.....	.....297,966	.....	.....	.....(25,111)	(82,358)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/29/2022	7,155	1,874,895	262.03.....	52,305	.....	.....	.....8,548	.....	.....296,937	.....	.....	.....(26,419)	(84,924)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	05/02/2022	9,485	2,519,936	265.67.....	55,583	.....	.....	.....9,277	.....	.....359,117	.....	.....	.....(27,956)	(94,194)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/01/2022	7,535	2,003,202	265.86.....	42,346	.....	.....	.....5,492	.....	.....283,898	.....	.....	.....(22,252)	(74,426)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	05/04/2022	8,347	2,215,180	265.38.....	49,916	.....	.....	.....8,445	.....	.....318,444	.....	.....	.....(25,038)	(84,115)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/03/2023	8,755	2,273,684	259.7.....	94,905	.....	.....	.....40,878	.....	.....381,408	.....	.....	.....(32,600)	(100,310)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/06/2023	6,211	1,612,011	259.55.....	67,946	.....	.....	.....29,375	.....	.....271,450	.....	.....	.....(23,273)	(71,441)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/10/2023	8,343	2,174,973	260.69.....	86,852	.....	.....	.....37,733	.....	.....355,229	.....	.....	.....(29,638)	(91,891)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/28/2023	8,230	2,151,310	261.39.....	83,949	.....	.....	.....37,259	.....	.....344,570	.....	.....	.....(28,171)	(87,703)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/04/2022	6,731	1,775,271	263.76.....	43,278	.....	.....	.....5,775	.....	.....267,726	.....	.....	.....(22,645)	(74,104)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/06/2022	4,956	1,313,712	265.09.....	29,387	.....	.....	.....3,994	.....	.....190,533	.....	.....	.....(15,333)	(50,954)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/08/2022	6,509	1,710,129	262.72.....	44,849	.....	.....	.....6,206	.....	.....265,680	.....	.....	.....(23,331)	(75,264)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/11/2022	8,107	2,132,091	263.01.....	54,962	.....	.....	.....7,807	.....	.....328,517	.....	.....	.....(28,471)	(92,401)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/13/2022	4,078	1,087,014	266.54.....	22,186	.....	.....	.....3,205	.....	.....150,875	.....	.....	.....(11,459)	(38,770)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/05/2020	04/14/2022	4,557	1,201,466	263.68.....	29,754	.....	.....	.....4,335	.....	.....181,595	.....	.....	.....(15,347)	(50,217)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.61

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/05/2020	04/15/2022	4,638	1,220,099	263.06.....	31,493	.....	.....	.....4,626	.....	.....187,719	.....	.....	.....(16,220)	(52,663)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/04/2022	479	176,312	367.86.....	4,841	.....	.....	.....647	.....	.....16,162	.....	.....	.....(2,526)	(4,356)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/29/2022	..14,840	5,454,947	367.59.....	154,927	.....	.....	.....25,356	.....	.....504,342	.....	.....	.....(78,072)	(135,313)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	05/02/2022	4,729	1,738,520	367.6.....	49,422	.....	.....	.....8,260	.....	.....160,686	.....	.....	.....(24,801)	(43,098)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	05/03/2022	3,905	1,448,470	370.89.....	35,500	.....	.....	.....5,974	.....	.....119,874	.....	.....	.....(17,790)	(30,447)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	03/31/2023	883	327,574	370.84.....	11,050	.....	.....	.....4,746	.....	.....27,631	.....	.....	.....(3,793)	(5,855)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/19/2023	1,828	676,728	370.24.....	23,560	.....	.....	.....10,357	.....	.....58,266	.....	.....	.....(7,945)	(12,376)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/20/2023	1,300	486,815	374.58.....	14,530	.....	.....	.....6,395	.....	.....36,380	.....	.....	.....(4,896)	(7,215)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/24/2023	..84,795	31,238,552	368.4.....	1,162,542	.....	.....	.....514,057	.....	.....2,847,216	.....	.....	.....(390,261)	(619,787)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/25/2023	..33,627	12,357,334	367.48.....	474,816	.....	.....	.....210,201	.....	.....1,157,835	.....	.....	.....(159,246)	(255,216)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/26/2023	..23,335	8,605,195	368.76.....	316,663	.....	.....	.....140,349	.....	.....775,900	.....	.....	.....(106,105)	(167,892)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/27/2023	..52,974	19,593,308	369.87.....	694,483	.....	.....	.....308,161	.....	.....1,707,476	.....	.....	.....(232,489)	(363,264)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/11/2022	444	165,461	373.03.....	3,588	.....	.....	.....510	.....	.....12,667	.....	.....	.....(1,854)	(3,111)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/28/2023	..56,305	20,703,912	367.71.....	791,085	.....	.....	.....351,431	.....	.....1,926,855	.....	.....	.....(264,584)	(422,472)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/28/2023	9,678	3,626,250	374.68.....	108,397	.....	.....	.....48,154	.....	.....270,357	.....	.....	.....(36,253)	(53,376)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	05/02/2023	..30,505	11,285,656	369.96.....	399,616	.....	.....	.....178,341	.....	.....981,176	.....	.....	.....(133,163)	(208,270)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	05/03/2023	..31,255	11,489,217	367.6.....	441,628	.....	.....	.....197,315	.....	.....1,073,124	.....	.....	.....(147,027)	(235,301)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/18/2022	432	160,534	371.83.....	3,709	.....	.....	.....559	.....	.....12,846	.....	.....	.....(1,899)	(3,221)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/22/2022	..22,223	8,189,083	368.5.....	222,005	.....	.....	.....34,513	.....	.....735,078	.....	.....	.....(112,975)	(194,703)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/25/2022	4,931	1,814,993	368.09.....	50,196	.....	.....	.....7,981	.....	.....165,121	.....	.....	.....(25,437)	(44,029)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/26/2022	2,506	913,106	364.32.....	29,850	.....	.....	.....4,781	.....	.....93,369	.....	.....	.....(15,106)	(26,384)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/27/2022	2,499	924,128	369.74.....	23,744	.....	.....	.....3,831	.....	.....79,582	.....	.....	.....(11,999)	(20,641)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.62

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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/04/2020	04/28/2022	4,501	1,673,486	371.79.....	39,160	.....	.....	.....6,364	.....	.....134,118	.....	.....	.....(19,761)	(33,568)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/04/2020	04/29/2022	1,150	428,363	372.37.....	9,767	.....	.....	.....1,598	.....	.....33,613	.....	.....	.....(4,922)	(8,325)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	04/19/2022	457	169,018	369.98.....	4,376	.....	.....	.....676	.....	.....14,436	.....	.....	.....(2,284)	(3,604)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/12/2022	2,453	922,488	376.03.....	18,350	.....	.....	.....3,329	.....	.....62,811	.....	.....	.....(9,266)	(14,025)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/13/2022	2,229	814,029	365.26.....	26,543	.....	.....	.....4,846	.....	.....80,921	.....	.....	.....(13,386)	(21,600)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/13/2022	...13,782	5,109,427	370.74.....	130,651	.....	.....	.....23,853	.....	.....425,099	.....	.....	.....(65,890)	(104,010)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/16/2022	3,677	1,355,449	368.59.....	38,245	.....	.....	.....7,112	.....	.....121,308	.....	.....	.....(19,209)	(30,752)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/17/2022	2,716	1,004,211	369.69.....	27,001	.....	.....	.....5,051	.....	.....86,630	.....	.....	.....(13,542)	(21,562)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	04/13/2023	1,078	399,880	370.97.....	13,819	.....	.....	.....6,100	.....	.....33,627	.....	.....	.....(4,759)	(6,710)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/04/2023	50,398	18,620,052	369.46.....	686,421	.....	.....	.....310,448	.....	.....1,644,163	.....	.....	.....(231,830)	(332,780)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/05/2023	...40,202	14,760,150	367.15.....	589,361	.....	.....	.....266,849	.....	.....1,397,174	.....	.....	.....(198,864)	(292,175)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/05/2023	2,945	1,096,351	372.23.....	36,729	.....	.....	.....16,630	.....	.....88,722	.....	.....	.....(12,392)	(17,176)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/05/2023	4,481	1,689,368	376.98.....	47,726	.....	.....	.....21,609	.....	.....116,425	.....	.....	.....(16,104)	(20,726)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/04/2022	3,545	1,309,163	369.34.....	35,375	.....	.....	.....6,094	.....	.....114,277	.....	.....	.....(18,065)	(28,714)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/08/2023	83,552	30,844,807	369.17.....	1,150,508	.....	.....	.....522,668	.....	.....2,748,824	.....	.....	.....(387,133)	(558,202)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/09/2023	...35,346	13,055,726	369.37.....	484,239	.....	.....	.....220,231	.....	.....1,156,487	.....	.....	.....(162,792)	(233,777)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/10/2023	...32,980	12,212,839	370.31.....	438,635	.....	.....	.....199,710	.....	.....1,050,946	.....	.....	.....(147,323)	(209,428)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/11/2023	...40,656	15,058,613	370.39.....	539,913	.....	.....	.....246,093	.....	.....1,292,638	.....	.....	.....(181,174)	(256,960)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/12/2023	...56,219	20,726,906	368.68.....	788,756	.....	.....	.....359,911	.....	.....1,875,223	.....	.....	.....(264,431)	(382,242)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/12/2023	1,787	685,496	383.58.....	15,208	.....	.....	.....6,940	.....	.....36,928	.....	.....	.....(5,097)	(5,705)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/12/2023	5,589	2,107,965	377.18.....	59,408	.....	.....	.....27,108	.....	.....144,419	.....	.....	.....(19,917)	(25,531)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/16/2023	...35,534	13,114,592	369.07.....	493,214	.....	.....	.....226,038	.....	.....1,172,951	.....	.....	.....(164,743)	(237,536)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.63

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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/18/2020	05/17/2023	...38,970	14,368,257	368.7.....	547,529	.....	.....	.....251,202	.....	.....1,299,644	.....	.....	.....(182,719)	(264,517)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/05/2022	1,178	442,485	375.64.....	8,905	.....	.....	.....1,544	.....	.....30,602	.....	.....	.....(4,542)	(6,883)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/06/2022	359	136,363	379.65.....	2,252	.....	.....	.....393	.....	.....7,920	.....	.....	.....(1,146)	(1,657)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/06/2022	7,728	2,854,238	369.33.....	77,359	.....	.....	.....13,505	.....	.....249,225	.....	.....	.....(39,396)	(62,548)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/06/2022	4,368	1,613,826	369.48.....	43,460	.....	.....	.....7,587	.....	.....140,205	.....	.....	.....(22,132)	(35,088)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/09/2022	4,050	1,499,004	370.15.....	39,201	.....	.....	.....6,979	.....	.....127,293	.....	.....	.....(19,880)	(31,514)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/10/2022	5,254	1,936,290	368.53.....	54,537	.....	.....	.....9,771	.....	.....173,634	.....	.....	.....(27,619)	(44,130)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/18/2020	05/11/2022	6,662	2,471,417	370.95.....	62,427	.....	.....	.....11,256	.....	.....204,111	.....	.....	.....(31,572)	(49,822)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/28/2020	01/14/2022	378	147,966	391.28.....	1,036	.....	.....	.....23	.....	.....3,900	.....	.....	.....(636)	(633)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/28/2020	05/13/2022	2,595	947,084	365.01.....	31,214	.....	.....	.....5,795	.....	.....94,860	.....	.....	.....(15,945)	(25,117)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/28/2020	04/14/2022	517	187,898	363.79.....	6,394	.....	.....	.....966	.....	.....19,516	.....	.....	.....(3,406)	(5,331)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/28/2020	03/15/2022	69	25,007	364.8.....	796	.....	.....	.....89	.....	.....2,521	.....	.....	.....(444)	(688)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/28/2020	02/15/2022	182	71,155	390.06.....	575	.....	.....	.....41	.....	.....2,130	.....	.....	.....(334)	(363)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/09/2022	808	303,339	375.34.....	6,312	.....	.....	.....1,144	.....	.....21,239	.....	.....	.....(3,247)	(4,671)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/25/2022	5,406	2,005,978	371.05.....	51,900	.....	.....	.....10,351	.....	.....165,115	.....	.....	.....(26,107)	(38,981)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/26/2022	628	238,457	379.72.....	4,082	.....	.....	.....819	.....	.....13,843	.....	.....	.....(2,051)	(2,806)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/27/2022	2,252	841,783	373.81.....	19,231	.....	.....	.....3,878	.....	.....62,624	.....	.....	.....(9,646)	(14,083)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/27/2022	1,010	369,126	365.62.....	12,166	.....	.....	.....2,453	.....	.....36,293	.....	.....	.....(6,103)	(9,319)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/18/2023	..57,717	...21,309,620	369.21.....	809,767	.....	.....	.....376,392	.....	.....1,897,961	.....	.....	.....(272,019)	(367,749)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/19/2023	..41,403	15,305,166	369.66.....	573,023	.....	.....	.....266,633	.....	.....1,344,641	.....	.....	.....(192,313)	(258,594)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/19/2023	7,930	2,987,257	376.68.....	87,315	.....	.....	.....40,628	.....	.....208,530	.....	.....	.....(29,305)	(35,472)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/23/2023	..30,611	11,339,594	370.44.....	413,863			193,390		972,883			(138,384)	(184,752)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/24/2023	...21,639	7,993,953	369.42.....	302,516	.....	.....	.....141,508	.....	.....707,786	.....	.....	.....(101,059)	(136,358)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/13/2022	1,479	538,866	364.35.....	18,561	.....	.....	.....3,451	.....	.....55,045	.....	.....	.....(9,494)	(14,494)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/25/2023	...31,965	11,838,803	370.37.....	433,762	.....	.....	.....203,114	.....	.....1,018,007	.....	.....	.....(144,771)	(193,242)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/26/2023	...56,780	21,052,391	370.77.....	761,422	.....	.....	.....356,917	.....	.....1,788,015	.....	.....	.....(253,895)	(336,908)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/26/2023	7,079	2,673,129	377.6.....	75,890	.....	.....	.....35,573	.....	.....180,868	.....	.....	.....(25,304)	(30,145)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/18/2022	3,529	1,303,862	369.52.....	35,956	.....	.....	.....6,889	.....	.....113,129	.....	.....	.....(18,264)	(27,437)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/19/2022	1,762	652,895	370.46.....	17,271	.....	.....	.....3,329	.....	.....54,855	.....	.....	.....(8,761)	(13,093)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/20/2022	1,520	573,858	377.61.....	10,836	.....	.....	.....2,101	.....	.....36,578	.....	.....	.....(5,488)	(7,703)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/20/2022	...15,657	5,797,004	370.25.....	155,004	.....	.....	.....30,050	.....	.....490,603	.....	.....	.....(78,517)	(117,443)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/20/2022	6,714	2,483,154	369.85.....	67,609	.....	.....	.....13,107	.....	.....213,050	.....	.....	.....(34,248)	(51,337)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/23/2022	3,942	1,455,880	369.3.....	40,684	.....	.....	.....8,024	.....	.....127,260	.....	.....	.....(20,523)	(30,945)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/29/2020	05/24/2022	2,681	991,636	369.87.....	27,025	.....	.....	.....5,360	.....	.....85,027	.....	.....	.....(13,612)	(20,486)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/05/2022	3,538	928,437	262.44.....	25,330	.....	.....	.....4,559	.....	.....145,354	.....	.....	.....(13,352)	(40,247)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/19/2022	8,681	2,293,376	264.17.....	56,603	.....	.....	.....11,111	.....	.....341,641	.....	.....	.....(29,240)	(90,747)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/20/2022	7,174	1,902,821	265.24.....	43,833	.....	.....	.....8,655	.....	.....274,644	.....	.....	.....(22,611)	(71,114)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/23/2022	...10,231	2,713,976	265.26.....	62,514	.....	.....	.....12,556	.....	.....391,484	.....	.....	.....(32,110)	(101,332)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/24/2022	4,270	1,145,233	268.2.....	21,649	.....	.....	.....4,373	.....	.....150,840	.....	.....	.....(11,103)	(36,206)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/25/2022	3,266	875,540	268.05.....	16,756	.....	.....	.....3,403	.....	.....115,871	.....	.....	.....(8,583)	(27,912)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/26/2022	3,172	847,123	267.03.....	17,416	.....	.....	.....3,557	.....	.....115,768	.....	.....	.....(8,908)	(28,636)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/27/2022	...11,198	2,973,496	265.55.....	67,633	.....	.....	.....13,888	.....	.....425,179	.....	.....	.....(34,543)	(109,077)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/31/2022	8,689	2,306,625	265.45.....	52,832	.....	.....	.....11,084	.....	.....330,813	.....	.....	.....(26,832)	(85,140)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/01/2022	1,267	331,519	261.63.....	9,719			2,050		53,076			(4,929)	(14,834)			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)
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/02/2022	3,733	990,194	265.23.....	23,072	.....	.....	.....4,891	.....	.....142,945	.....	.....	.....(11,685)	(36,956)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/06/2022	3,002	789,298	262.91.....	20,925	.....	.....	.....3,791	.....	.....121,939	.....	.....	.....(11,014)	(33,403)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/03/2022	5,630	1,489,309	264.53.....	36,426	.....	.....	.....7,762	.....	.....219,502	.....	.....	.....(18,423)	(57,616)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/03/2022	3,126	806,433	257.99.....	29,539	.....	.....	.....6,295	.....	.....142,295	.....	.....	.....(14,940)	(42,354)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/06/2022	8,492	2,238,751	263.63.....	58,085	.....	.....	.....12,568	.....	.....338,718	.....	.....	.....(29,253)	(90,711)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/07/2022	2,927	775,524	264.93.....	18,530	.....	.....	.....4,029	.....	.....112,956	.....	.....	.....(9,320)	(29,368)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/09/2022	7,557	2,005,253	265.35.....	46,702	.....	.....	.....10,256	.....	.....288,420	.....	.....	.....(23,423)	(74,231)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/10/2022	12,300	3,231,558	262.72.....	89,301	.....	.....	.....19,708	.....	.....501,770	.....	.....	.....(44,726)	(136,726)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/09/2023	2,633	689,664	261.93.....	26,488	.....	.....	.....12,343	.....	.....108,811	.....	.....	.....(9,083)	(26,577)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/11/2023	4,119	1,089,271	264.46.....	36,987	.....	.....	.....17,272	.....	.....159,941	.....	.....	.....(12,659)	(37,467)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/17/2023	3,051	797,332	261.32.....	31,671	.....	.....	.....14,885	.....	.....127,907	.....	.....	.....(10,778)	(31,473)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	06/09/2023	2,793	736,589	263.71.....	26,396	.....	.....	.....12,701	.....	.....110,467	.....	.....	.....(8,792)	(26,040)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/09/2022	10,228	2,700,008	263.99.....	66,787	.....	.....	.....12,336	.....	.....404,375	.....	.....	.....(35,000)	(108,126)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/10/2022	4,645	1,230,879	265.01.....	28,472	.....	.....	.....5,292	.....	.....178,900	.....	.....	.....(14,899)	(46,704)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/11/2022	2,184	582,527	266.77.....	11,988	.....	.....	.....2,242	.....	.....80,266	.....	.....	.....(6,264)	(20,037)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/12/2022	6,259	1,660,273	265.26.....	37,867	.....	.....	.....7,127	.....	.....239,510	.....	.....	.....(19,758)	(62,108)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/13/2022	3,457	918,897	265.84.....	20,186	.....	.....	.....3,823	.....	.....130,266	.....	.....	.....(10,517)	(33,289)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/16/2022	6,043	1,603,025	265.26.....	36,682	.....	.....	.....7,074	.....	.....231,247	.....	.....	.....(19,030)	(59,933)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2020	05/17/2022	2,301	611,143	265.6.....	13,691	.....	.....	.....2,656	.....	.....87,266	.....	.....	.....(7,092)	(22,421)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	05/13/2022	1,772	652,910	368.48.....	18,445	.....	.....	.....3,498	.....	.....58,644	.....	.....	.....(9,625)	(14,470)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/09/2022	1,969	723,940	367.65.....	21,660	.....	.....	.....4,763	.....	.....66,801	.....	.....	.....(10,879)	(16,549)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/10/2022	...11,180	4,137,072	370.03.....	111,468			24,634		352,852			(55,904)	(84,299)			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)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	05/26/2023	1,328	501,502	377.68.....	13,982	.....	.....	.....6,640	.....	.....33,836	.....	.....	.....(4,723)	(5,656)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	05/30/2023	...77,157	28,562,594	370.19.....	1,040,842	.....	.....	.....496,283	.....	.....2,470,992	.....	.....	.....(350,243)	(470,568)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	05/31/2023	...33,310	12,318,560	369.82.....	455,009	.....	.....	.....217,173	.....	.....1,077,985	.....	.....	.....(152,968)	(206,278)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/01/2023	...32,727	12,160,870	371.58.....	423,166	.....	.....	.....202,179	.....	.....1,007,438	.....	.....	.....(142,132)	(187,221)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/02/2023	...37,089	13,715,338	369.8.....	507,742	.....	.....	.....242,833	.....	.....1,201,070	.....	.....	.....(170,381)	(229,508)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/02/2023	2,378	904,565	380.4.....	22,899	.....	.....	.....10,952	.....	.....55,372	.....	.....	.....(7,683)	(8,749)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/06/2023	..46,006	16,906,005	367.47.....	678,596	.....	.....	.....325,851	.....	.....1,588,128	.....	.....	.....(226,870)	(313,698)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	05/27/2022	...12,326	4,564,615	370.31.....	120,060	.....	.....	.....24,688	.....	.....385,530	.....	.....	.....(61,405)	(92,031)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/07/2023	...30,794	11,333,391	368.04.....	446,512	.....	.....	.....214,622	.....	.....1,046,955	.....	.....	.....(149,143)	(205,007)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/08/2023	...33,629	12,416,045	369.21.....	470,465	.....	.....	.....226,360	.....	.....1,107,488	.....	.....	.....(156,999)	(213,000)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/09/2023	...40,452	14,931,572	369.12.....	567,943	.....	.....	.....273,532	.....	.....1,335,592	.....	.....	.....(189,354)	(257,002)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/09/2023	4,170	1,553,069	372.41.....	52,755	.....	.....	.....25,408	.....	.....125,404	.....	.....	.....(17,588)	(22,901)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/09/2023	...3,785	1,422,286	375.78.....	42,845	.....	.....	.....20,635	.....	.....102,747	.....	.....	.....(14,284)	(17,724)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	05/31/2022	3,795	1,416,478	373.27.....	32,521	.....	.....	.....6,832	.....	.....107,571	.....	.....	.....(16,540)	(24,506)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/01/2022	4,095	1,503,307	367.15.....	45,654	.....	.....	.....9,642	.....	.....140,946	.....	.....	.....(23,185)	(35,312)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/02/2022	2,246	834,771	371.7.....	20,684	.....	.....	.....4,391	.....	.....67,152	.....	.....	.....(10,490)	(15,670)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/03/2022	...12,466	4,576,642	367.14.....	139,366	.....	.....	.....29,739	.....	.....429,222	.....	.....	.....(70,580)	(107,394)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/06/2022	...6,336	2,326,600	367.19.....	70,776	.....	.....	.....15,335	.....	.....217,860	.....	.....	.....(35,693)	(54,466)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/07/2022	3,248	1,197,818	368.75.....	34,075	.....	.....	.....7,420	.....	.....106,646	.....	.....	.....(17,161)	(26,017)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/12/2020	06/08/2022	...3,467	1,276,396	368.16.....	37,304	.....	.....	.....8,164	.....	.....115,859	.....	.....	.....(18,762)	(28,504)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/17/2020	06/15/2022	399	145,782	365.25.....	4,873	.....	.....	.....1,108	.....	.....14,494	.....	.....	.....(2,448)	(3,672)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/23/2020	05/19/2023	...15,077	4,586,152	304.18.....	175,497	.....	.....	.....83,436	.....	.....475,939	.....	.....	.....(60,440)	(83,481)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/02/2023	...16,436	4,989,777	303.58.....	193,950	.....	.....	.....90,547	.....	.....527,963	.....	.....	.....(67,886)	(94,424)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/04/2023	..22,730	6,833,854	300.66.....	301,848	.....	.....	.....141,229	.....	.....793,527	.....	.....	.....(105,449)	(148,065)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/05/2023	...15,736	4,824,384	306.59.....	167,742	.....	.....	.....81,140	.....	.....461,691	.....	.....	.....(56,853)	(77,059)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/08/2023	...14,784	4,508,926	304.99.....	168,684	.....	.....	.....81,838	.....	.....455,765	.....	.....	.....(57,013)	(77,955)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/08/2023	...14,623	4,428,530	302.85.....	178,399	.....	.....	.....83,832	.....	.....479,916	.....	.....	.....(62,083)	(86,501)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/15/2023	..21,957	6,681,472	304.3.....	253,602	.....	.....	.....120,064	.....	.....690,583	.....	.....	.....(87,669)	(121,241)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	04/26/2023	..13,318	4,034,186	302.92.....	160,877	.....	.....	.....74,610	.....	.....436,088	.....	.....	.....(56,636)	(79,030)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/20/2022	...9,184	2,805,066	305.44.....	74,755	.....	.....	.....14,973	.....	.....277,185	.....	.....	.....(39,267)	(57,936)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/10/2023	...13,975	4,219,003	301.89.....	177,486	.....	.....	.....83,583	.....	.....471,476	.....	.....	.....(61,649)	(86,034)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/22/2023	...19,260	5,832,081	302.81.....	237,474	.....	.....	.....113,253	.....	.....633,017	.....	.....	.....(81,551)	(113,126)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/12/2023	...16,151	4,924,668	304.91.....	181,540	.....	.....	.....85,674	.....	.....498,637	.....	.....	.....(62,937)	(86,873)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/17/2023	...14,540	4,421,074	304.07.....	169,823	.....	.....	.....80,570	.....	.....460,480	.....	.....	.....(58,596)	(80,970)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/02/2023	...14,260	4,375,391	306.84.....	150,153	.....	.....	.....72,415	.....	.....415,004	.....	.....	.....(51,034)	(69,072)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/30/2023	..22,743	6,985,135	307.14.....	235,840	.....	.....	.....113,397	.....	.....655,530	.....	.....	.....(80,382)	(108,854)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/26/2023	...19,956	6,135,024	307.42.....	203,955	.....	.....	.....97,669	.....	.....569,907	.....	.....	.....(69,777)	(94,396)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/03/2022	...14,564	4,417,568	303.32.....	134,281	.....	.....	.....29,018	.....	.....470,359	.....	.....	.....(69,138)	(102,193)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/25/2023	...15,098	4,566,360	302.45.....	189,177	.....	.....	.....90,499	.....	.....501,378	.....	.....	.....(64,783)	(89,942)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/06/2022	...10,590	3,217,638	303.85.....	92,341	.....	.....	.....16,974	.....	.....336,461	.....	.....	.....(49,505)	(73,448)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/19/2023	...10,563	3,246,397	307.33.....	110,280	.....	.....	.....54,077	.....	.....302,984	.....	.....	.....(36,897)	(49,495)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/13/2022	...10,413	3,156,000	303.09.....	95,173	.....	.....	.....18,286	.....	.....338,731	.....	.....	.....(50,503)	(74,846)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/16/2023	...11,436	3,501,917	306.22.....	124,766	.....	.....	.....61,004	.....	.....339,612	.....	.....	.....(41,860)	(56,625)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/27/2022	...12,720	3,850,223	302.7.....	120,200			25,035		418,681			(62,508)	(92,524)			03.....

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

E18.68

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/05/2023	9,451	2,872,314	303.91.....	110,201	.....	.....	.....51,617	.....	.....300,637	.....	.....	.....(38,462)	(53,430)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	05/01/2023	..24,107	7,280,699	302.02.....	302,780	.....	.....	.....141,200	.....	.....810,168	.....	.....	.....(106,079)	(148,486)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/12/2023	..10,902	3,360,660	308.26.....	108,911	.....	.....	.....53,046	.....	.....303,318	.....	.....	.....(36,675)	(48,960)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/22/2022	7,922	2,423,675	305.94.....	64,961	.....	.....	.....15,369	.....	.....235,140	.....	.....	.....(32,572)	(47,884)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/22/2023	7,954	2,447,157	307.68.....	82,001	.....	.....	.....40,325	.....	.....225,619	.....	.....	.....(27,359)	(36,573)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/23/2020	06/15/2022	..10,965	3,328,173	303.52.....	101,209	.....	.....	.....23,194	.....	.....351,920	.....	.....	.....(51,241)	(75,651)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/02/2022	1,586	584,782	368.68.....	17,210	.....	.....	.....3,726	.....	.....52,183	.....	.....	.....(8,900)	(12,097)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/24/2022	2,011	753,604	374.67.....	17,217	.....	.....	.....4,138	.....	.....54,315	.....	.....	.....(8,633)	(11,340)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/24/2022	6,062	2,242,076	369.88.....	63,708	.....	.....	.....15,311	.....	.....192,245	.....	.....	.....(31,945)	(43,361)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/02/2023	1,703	624,874	366.85.....	26,300	.....	.....	.....12,743	.....	.....59,756	.....	.....	.....(8,939)	(11,047)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/13/2023	..30,913	11,444,740	370.22.....	432,169	.....	.....	.....211,674	.....	.....990,306	.....	.....	.....(145,403)	(172,713)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/14/2023	..19,638	7,287,877	371.11.....	267,077	.....	.....	.....130,940	.....	.....613,507	.....	.....	.....(89,775)	(105,347)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/15/2023	..48,147	17,846,630	370.67.....	664,428	.....	.....	.....326,062	.....	.....1,523,123	.....	.....	.....(223,133)	(263,308)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/16/2023	..42,940	15,911,709	370.56.....	595,143	.....	.....	.....292,341	.....	.....1,362,735	.....	.....	.....(199,680)	(235,739)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/16/2023	9,119	3,397,557	372.6.....	118,449	.....	.....	.....58,184	.....	.....272,876	.....	.....	.....(39,742)	(45,553)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/19/2023	..65,088	24,134,519	370.8.....	896,258	.....	.....	.....441,514	.....	.....2,052,303	.....	.....	.....(299,875)	(353,477)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/10/2022	6,696	2,468,785	368.69.....	73,121	.....	.....	.....16,478	.....	.....220,238	.....	.....	.....(37,390)	(50,859)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/20/2023	..33,449	12,373,785	369.93.....	473,638	.....	.....	.....233,545	.....	.....1,080,861	.....	.....	.....(158,326)	(188,765)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/21/2023	..37,186	13,768,559	370.26.....	521,350	.....	.....	.....257,315	.....	.....1,190,701	.....	.....	.....(174,115)	(206,768)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/22/2023	..44,158	16,450,258	372.53.....	576,706	.....	.....	.....284,905	.....	.....1,325,021	.....	.....	.....(192,425)	(220,945)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/23/2023	..52,316	19,398,899	370.8.....	722,489	.....	.....	.....357,260	.....	.....1,650,095	.....	.....	.....(240,844)	(283,202)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/26/2020	06/23/2023	7,151	2,664,428	372.58.....	93,324			46,148		214,292			(31,110)	(35,662)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/23/2023	7,509	2,855,632	380.29.....	75,917	.....	.....	.....37,540	.....	.....176,339	.....	.....	.....(25,307)	(25,057)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/14/2022	3,820	1,406,982	368.32.....	42,440	.....	.....	.....9,748	.....	.....127,052	.....	.....	.....(21,579)	(29,495)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/15/2022	4,671	1,723,220	368.9.....	50,730	.....	.....	.....11,707	.....	.....152,674	.....	.....	.....(25,758)	(35,104)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/16/2022	4,455	1,664,273	373.56.....	39,696	.....	.....	.....9,203	.....	.....125,095	.....	.....	.....(20,128)	(26,688)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/17/2022	15,372	5,684,658	369.8.....	161,101	.....	.....	.....37,523	.....	.....488,698	.....	.....	.....(81,572)	(110,702)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/20/2022	5,691	2,096,342	368.35.....	63,457	.....	.....	.....14,983	.....	.....189,125	.....	.....	.....(31,996)	(43,774)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/21/2022	4,022	1,477,957	367.49.....	46,492	.....	.....	.....11,026	.....	.....137,085	.....	.....	.....(23,409)	(32,113)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/26/2020	06/22/2022	7,381	2,747,087	372.17.....	70,270	.....	.....	.....16,740	.....	.....217,401	.....	.....	.....(35,333)	(47,347)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	05/27/2022	333	121,500	365.38.....	4,173	.....	.....	.....887	.....	.....12,033	.....	.....	.....(2,214)	(2,845)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/30/2022	2,996	1,112,314	371.29.....	30,228	.....	.....	.....7,546	.....	.....90,852	.....	.....	.....(15,281)	(19,367)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	07/01/2022	1,449	532,051	367.18.....	17,330	.....	.....	.....4,345	.....	.....49,838	.....	.....	.....(8,748)	(11,301)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	07/01/2022	..16,836	6,254,806	371.51.....	168,530	.....	.....	.....42,249	.....	.....506,947	.....	.....	.....(85,079)	(107,585)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	07/05/2022	2,673	986,192	368.95.....	29,804	.....	.....	.....7,595	.....	.....87,250	.....	.....	.....(14,963)	(19,276)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	07/06/2022	4,906	1,817,534	370.44.....	51,468	.....	.....	.....13,168	.....	.....152,934	.....	.....	.....(25,804)	(33,031)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/27/2023	36,596	13,542,546	370.06.....	523,682	.....	.....	.....262,083	.....	.....1,178,927	.....	.....	.....(176,169)	(195,628)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/28/2023	..18,385	6,807,251	370.27.....	261,612	.....	.....	.....131,047	.....	.....588,849	.....	.....	.....(87,926)	(97,215)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/29/2023	..47,776	17,773,206	372.01.....	644,023	.....	.....	.....322,902	.....	.....1,456,483	.....	.....	.....(216,252)	(232,946)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/30/2023	..64,982	24,190,318	372.26.....	870,113	.....	.....	.....436,659	.....	.....1,966,879	.....	.....	.....(291,900)	(312,472)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/02/2022	403	148,974	369.24.....	4,333	.....	.....	.....950	.....	.....13,049	.....	.....	.....(2,280)	(2,906)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/30/2023	8,071	3,044,854	377.26.....	91,848	.....	.....	.....46,093	.....	.....209,751	.....	.....	.....(30,812)	(30,128)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	07/05/2023	..22,360	8,329,312	372.51.....	297,388	.....	.....	.....149,920	.....	.....672,289	.....	.....	.....(99,309)	(106,421)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	07/06/2023	..48,315	17,962,387	371.78.....	658,044	.....	.....	.....332,035	.....	.....1,483,672	.....	.....	.....(219,544)	(237,859)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.70

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/07/2020	06/13/2022	358	134,270	374.7.....	3,067	.....	.....	.....710	.....	.....9,660	.....	.....	.....(1,589)	(1,958)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/15/2022	912	347,962	381.7.....	5,652	.....	.....	.....1,321	.....	.....18,462	.....	.....	.....(2,919)	(3,303)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/16/2022	361	136,101	377.2.....	2,771	.....	.....	.....651	.....	.....8,851	.....	.....	.....(1,428)	(1,714)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/24/2022	6,403	2,373,707	370.7.....	65,890	.....	.....	.....16,035	.....	.....197,889	.....	.....	.....(33,589)	(42,680)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/27/2022	8,181	2,999,388	366.65.....	99,557	.....	.....	.....24,543	.....	.....285,676	.....	.....	.....(50,541)	(65,460)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/28/2022	5,940	2,187,026	368.17.....	68,075	.....	.....	.....16,853	.....	.....198,476	.....	.....	.....(34,510)	(44,441)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/07/2020	06/29/2022	5,142	1,913,399	372.08.....	50,139	.....	.....	.....12,465	.....	.....151,953	.....	.....	.....(25,383)	(31,989)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/15/2022	1,647	605,344	367.59.....	21,128	.....	.....	.....5,706	.....	.....55,975	.....	.....	.....(10,666)	(11,046)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/10/2022	796	296,026	371.84.....	8,375	.....	.....	.....1,951	.....	.....23,698	.....	.....	.....(4,442)	(4,418)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/12/2022	4,523	1,687,115	372.98.....	46,500	.....	.....	.....12,417	.....	.....129,741	.....	.....	.....(23,571)	(23,412)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/13/2022	8,731	3,239,877	371.08.....	97,263	.....	.....	.....26,072	.....	.....266,693	.....	.....	.....(49,233)	(49,706)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/14/2022	2,037	767,096	376.55.....	18,029	.....	.....	.....4,851	.....	.....51,397	.....	.....	.....(9,113)	(8,643)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/15/2022	658	249,106	378.69.....	5,302	.....	.....	.....1,432	.....	.....15,260	.....	.....	.....(2,677)	(2,456)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/15/2022	...12,204	4,555,745	373.31.....	124,233	.....	.....	.....33,553	.....	.....346,147	.....	.....	.....(62,711)	(61,859)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/18/2022	8,850	3,310,447	374.08.....	87,345	.....	.....	.....23,854	.....	.....244,437	.....	.....	.....(43,908)	(43,079)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/19/2022	5,216	1,938,594	371.69.....	56,902	.....	.....	.....15,597	.....	.....156,225	.....	.....	.....(28,565)	(28,751)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/20/2022	7,501	2,777,337	370.28.....	86,782	.....	.....	.....23,874	.....	.....235,058	.....	.....	.....(43,505)	(44,266)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/23/2023	565	211,958	375.48.....	7,243	.....	.....	.....3,659	.....	.....15,500	.....	.....	.....(2,477)	(1,858)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/30/2023	1,235	452,979	366.88.....	20,755	.....	.....	.....10,552	.....	.....43,343	.....	.....	.....(7,054)	(6,293)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/23/2022	984	363,316	369.1.....	11,714	.....	.....	.....2,895	.....	.....31,978	.....	.....	.....(6,098)	(6,225)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/07/2023	...39,159	14,568,588	372.04.....	564,276	.....	.....	.....288,675	.....	.....1,193,662	.....	.....	.....(190,517)	(154,885)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/07/2023	...10,939	4,111,702	375.86.....	139,697	.....	.....	.....71,467	.....	.....297,449	.....	.....	.....(47,166)	(35,013)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/10/2023	...83,648	31,244,298	373.52.....	1,145,145	.....	.....	.....587,389	.....	.....2,442,808	.....	.....	.....(385,560)	(311,591)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/12/2023	...33,034	12,319,552	372.93.....	464,135	.....	.....	.....238,490	.....	.....981,839	.....	.....	.....(155,982)	(124,371)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/13/2023	...52,757	19,675,716	372.95.....	741,236	.....	.....	.....381,207	.....	.....1,567,166	.....	.....	.....(248,877)	(198,235)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/14/2023	...49,852	18,587,869	372.86.....	702,915	.....	.....	.....361,814	.....	.....1,484,934	.....	.....	.....(235,794)	(187,996)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/14/2023	3,392	1,298,618	382.8.....	34,603	.....	.....	.....17,811	.....	.....73,392	.....	.....	.....(11,608)	(6,826)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/14/2023	6,497	2,437,659	375.2.....	85,110	.....	.....	.....43,809	.....	.....180,457	.....	.....	.....(28,550)	(21,499)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/24/2022	1,083	396,057	365.71.....	14,750	.....	.....	.....3,661	.....	.....38,831	.....	.....	.....(7,669)	(7,982)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/18/2023	...41,549	15,523,219	373.61.....	573,380	.....	.....	.....296,159	.....	.....1,211,241	.....	.....	.....(191,635)	(150,207)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/19/2023	...38,775	14,490,747	373.71.....	533,549	.....	.....	.....275,822	.....	.....1,127,164	.....	.....	.....(178,159)	(139,475)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/20/2023	...52,222	19,488,303	373.18.....	731,112	.....	.....	.....378,277	.....	.....1,542,020	.....	.....	.....(243,904)	(193,121)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/24/2022	507	188,080	370.63.....	5,678	.....	.....	.....1,409	.....	.....15,718	.....	.....	.....(2,952)	(2,977)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	06/27/2022	662	243,912	368.53.....	8,075	.....	.....	.....2,030	.....	.....21,877	.....	.....	.....(4,180)	(4,297)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/07/2022	...2,437	901,801	370.07.....	28,146	.....	.....	.....7,371	.....	.....76,846	.....	.....	.....(14,367)	(14,628)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/08/2022	410	154,477	376.37.....	3,641	.....	.....	.....957	.....	.....10,420	.....	.....	.....(1,855)	(1,762)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/08/2022	...16,532	6,176,348	373.6.....	165,154	.....	.....	.....43,425	.....	.....464,063	.....	.....	.....(84,184)	(82,812)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2020	07/11/2022	5,258	1,958,683	372.49.....	55,108	.....	.....	.....14,660	.....	.....153,335	.....	.....	.....(27,972)	(27,948)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	06/23/2022	607	221,976	365.82.....	9,217	.....	.....	.....2,324	.....	.....21,690	.....	.....	.....(4,896)	(3,547)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/18/2022	224	83,345	372.36.....	2,684	.....	.....	.....747	.....	.....6,557	.....	.....	.....(1,376)	(911)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/21/2022	2,881	1,073,443	372.55.....	34,374	.....	.....	.....9,677	.....	.....83,888	.....	.....	.....(17,544)	(11,573)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/22/2022	1,845	699,470	379.18.....	16,713	.....	.....	.....4,722	.....	.....41,996	.....	.....	.....(8,518)	(4,822)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/22/2022	5,339	1,988,288	372.43.....	64,011	.....	.....	.....18,084	.....	.....156,065	.....	.....	.....(32,624)	(21,605)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/22/2022	5,391	2,018,259	374.4.....	59,728			16,874		147,263			(30,442)	(19,368)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/04/2020	07/25/2022	6,099	2,266,736	371.66.....	75,566	.....	.....	.....21,575	.....	.....182,907	.....	.....	.....(38,353)	(25,730)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/26/2022	4,441	1,660,347	373.84.....	50,498	.....	.....	.....14,468	.....	.....123,775	.....	.....	.....(25,594)	(16,475)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/27/2022	12,766	4,784,866	374.82.....	139,530	.....	.....	.....40,115	.....	.....343,709	.....	.....	.....(70,621)	(44,607)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/28/2022	943	358,456	380.01.....	8,291	.....	.....	.....2,392	.....	.....20,771	.....	.....	.....(4,190)	(2,315)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/29/2022	6,172	2,333,564	378.09.....	59,004	.....	.....	.....17,080	.....	.....146,982	.....	.....	.....(29,780)	(17,347)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/01/2022	1,652	604,705	365.94.....	25,101	.....	.....	.....6,547	.....	.....58,871	.....	.....	.....(13,182)	(9,545)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/29/2022	4,881	1,833,668	375.71.....	51,539	.....	.....	.....14,919	.....	.....127,253	.....	.....	.....(26,012)	(16,084)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	08/01/2022	4,869	1,831,047	376.1.....	50,681	.....	.....	.....14,820	.....	.....125,168	.....	.....	.....(25,475)	(15,646)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	08/02/2022	3,404	1,272,717	373.86.....	38,877	.....	.....	.....11,406	.....	.....94,854	.....	.....	.....(19,514)	(12,563)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	08/03/2022	7,242	2,725,941	376.4.....	74,594	.....	.....	.....21,958	.....	.....184,167	.....	.....	.....(37,391)	(22,792)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/14/2023	361	133,733	370.....	6,112	.....	.....	.....3,187	.....	.....11,678	.....	.....	.....(2,077)	(1,047)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/21/2023	..54,488	20,384,908	374.12.....	816,769	.....	.....	.....428,444	.....	.....1,564,973	.....	.....	.....(275,745)	(117,858)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/21/2023	..19,249	7,249,400	376.61.....	267,177	.....	.....	.....140,151	.....	.....512,357	.....	.....	.....(90,200)	(34,042)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/25/2023	..39,959	14,890,736	372.65.....	627,757	.....	.....	.....330,398	.....	.....1,198,990	.....	.....	.....(211,150)	(95,713)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/26/2023	..25,423	9,514,375	374.24.....	380,585	.....	.....	.....200,474	.....	.....728,073	.....	.....	.....(127,894)	(54,281)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/05/2022	487	183,447	376.34.....	4,914	.....	.....	.....1,302	.....	.....12,385	.....	.....	.....(2,565)	(1,561)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/27/2023	..60,625	22,799,300	376.07.....	858,452	.....	.....	.....452,566	.....	.....1,642,456	.....	.....	.....(288,214)	(111,571)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/28/2023	..59,762	22,380,809	374.5.....	888,659	.....	.....	.....468,878	.....	.....1,698,513	.....	.....	.....(298,080)	(124,631)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/28/2023	8,259	3,107,764	376.31.....	116,115	.....	.....	.....61,265	.....	.....222,117	.....	.....	.....(38,949)	(14,894)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/28/2023	..11,369	4,324,812	380.42.....	140,401	.....	.....	.....74,079	.....	.....267,808	.....	.....	.....(47,094)	(13,777)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/31/2023	..69,340	26,111,270	376.57.....	968,676	.....	.....	.....512,358	.....	.....1,850,877	.....	.....	.....(324,024)	(121,879)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	08/01/2023	..33,359	12,509,254	374.99.....	489,709			259,231		934,772			(163,659)	(66,631)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/04/2020	08/02/2023	...24,985	9,422,207	377.12.....	343,539	.....	.....	.....182,003	.....	.....655,743	.....	.....	....(114,703)	(41,706)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	08/03/2023	..51,855	19,517,313	376.38.....	730,123	.....	.....	.....387,126	.....	.....1,392,892	.....	.....	....(243,556)	(92,121)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/06/2022	212	80,371	379.7.....	1,846	.....	.....	.....491	.....	.....4,702	.....	.....	....(963)	(536)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/08/2022	269	101,522	377.87.....	2,544	.....	.....	.....682	.....	.....6,435	.....	.....	....(1,323)	(774)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/12/2022	455	171,836	377.52.....	4,388	.....	.....	.....1,195	.....	.....11,060	.....	.....	....(2,268)	(1,344)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/14/2022	604	223,153	369.41.....	8,113	.....	.....	.....2,226	.....	.....19,446	.....	.....	....(4,182)	(2,901)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/15/2022	623	233,641	374.9.....	6,724	.....	.....	.....1,852	.....	.....16,715	.....	.....	....(3,461)	(2,182)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/04/2020	07/15/2022	514	189,892	369.21.....	6,964	.....	.....	.....1,918	.....	.....16,658	.....	.....	....(3,584)	(2,496)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/13/2022	...10,440	2,784,185	266.68.....	68,696	.....	.....	.....16,738	.....	.....384,577	.....	.....	....(37,421)	(84,723)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/08/2022	6,739	1,801,355	267.32.....	43,599	.....	.....	.....11,811	.....	.....243,836	.....	.....	....(22,893)	(52,639)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/11/2022	6,103	1,641,931	269.05.....	35,579	.....	.....	.....9,750	.....	.....210,284	.....	.....	....(18,601)	(43,467)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/14/2022	6,627	1,772,925	267.55.....	42,542	.....	.....	.....11,790	.....	.....238,239	.....	.....	....(22,147)	(51,064)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/15/2022	9,222	2,458,220	266.55.....	62,989	.....	.....	.....17,522	.....	.....340,769	.....	.....	....(32,744)	(74,731)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/18/2022	7,874	2,112,296	268.27.....	48,502	.....	.....	.....13,641	.....	.....277,414	.....	.....	....(25,106)	(58,426)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/20/2022	8,855	2,376,730	268.41.....	54,192	.....	.....	.....15,352	.....	.....310,735	.....	.....	....(27,971)	(65,189)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/22/2022	8,633	2,306,131	267.13.....	57,237	.....	.....	.....16,330	.....	.....313,961	.....	.....	....(29,458)	(67,885)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/25/2022	7,246	1,945,148	268.46.....	44,415	.....	.....	.....12,806	.....	.....253,883	.....	.....	....(22,764)	(53,158)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/28/2022	...12,270	3,250,449	264.92.....	93,371	.....	.....	.....27,201	.....	.....473,243	.....	.....	....(47,652)	(107,100)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/29/2022	...10,761	2,886,716	268.26.....	67,040	.....	.....	.....19,596	.....	.....379,175	.....	.....	....(34,167)	(79,722)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/16/2022	9,266	2,463,202	265.83.....	64,399	.....	.....	.....15,908	.....	.....349,176	.....	.....	....(34,923)	(78,421)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	08/02/2022	5,256	1,413,883	268.98.....	31,434	.....	.....	.....9,312	.....	.....181,439	.....	.....	....(15,930)	(37,475)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	08/05/2022	4,604	1,239,736	269.29.....	27,070			8,098		157,474			(13,662)	(32,279)			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	08/08/2022	...29,816	8,059,211	270.3.....	165,180	.....	.....	.....49,896	.....	.....989,838	.....	.....	.....(83,020)	(197,668)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	08/10/2022	5,305	1,444,561	272.29.....	25,943	.....	.....	.....7,886	.....	.....165,605	.....	.....	.....(13,003)	(31,373)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/07/2023	6,324	1,675,412	264.93.....	64,188	.....	.....	.....33,490	.....	.....242,441	.....	.....	.....(22,099)	(47,168)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/31/2023	1,744	461,107	264.41.....	18,346	.....	.....	.....9,766	.....	.....67,713	.....	.....	.....(6,177)	(13,195)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/20/2022	8,664	2,292,759	264.64.....	64,978	.....	.....	.....16,341	.....	.....336,768	.....	.....	.....(35,028)	(77,505)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/22/2022	5,247	1,392,764	265.44.....	37,569	.....	.....	.....9,531	.....	.....199,759	.....	.....	.....(20,192)	(45,160)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/24/2022	8,189	2,167,195	264.65.....	61,581	.....	.....	.....15,757	.....	.....318,209	.....	.....	.....(33,002)	(73,134)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/27/2022	6,408	1,717,750	268.05.....	39,219	.....	.....	.....10,164	.....	.....227,253	.....	.....	.....(20,926)	(48,292)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	06/30/2022	5,904	1,586,507	268.73.....	34,714	.....	.....	.....9,109	.....	.....205,335	.....	.....	.....(18,440)	(42,877)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/05/2022	...10,748	2,860,254	266.11.....	74,701	.....	.....	.....20,000	.....	.....401,948	.....	.....	.....(39,396)	(89,255)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/11/2020	07/07/2022	6,152	1,644,275	267.29.....	39,863	.....	.....	.....10,757	.....	.....222,786	.....	.....	.....(20,961)	(48,120)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	07/11/2022	342	125,684	367.12.....	4,403	.....	.....	.....1,215	.....	.....11,796	.....	.....	.....(2,308)	(2,279)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/09/2022	4,840	1,817,353	375.48.....	45,110	.....	.....	.....13,764	.....	.....127,407	.....	.....	.....(22,697)	(21,130)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/10/2022	3,312	1,248,366	376.97.....	28,943	.....	.....	.....8,859	.....	.....82,497	.....	.....	.....(14,542)	(13,326)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/11/2022	1,720	654,461	380.41.....	12,920	.....	.....	.....3,967	.....	.....37,365	.....	.....	.....(6,483)	(5,644)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/12/2022	9,123	3,402,444	372.94.....	94,882	.....	.....	.....29,225	.....	.....262,487	.....	.....	.....(47,542)	(45,471)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	07/27/2023	633	239,717	378.85.....	7,327	.....	.....	.....3,906	.....	.....15,696	.....	.....	.....(2,476)	(1,608)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	07/28/2023	592	218,924	369.61.....	9,199	.....	.....	.....4,908	.....	.....19,363	.....	.....	.....(3,105)	(2,520)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/04/2023	...46,579	17,608,097	378.03.....	556,614	.....	.....	.....298,646	.....	.....1,188,075	.....	.....	.....(186,660)	(124,421)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/04/2023	25,698	9,799,833	381.35.....	274,966	.....	.....	.....147,530	.....	.....587,570	.....	.....	.....(92,210)	(55,218)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/07/2023	...78,051	29,415,156	376.87.....	970,176	.....	.....	.....521,783	.....	.....2,066,248	.....	.....	.....(324,446)	(223,586)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/08/2023	...25,033	9,450,477	377.52.....	304,903			164,113		649,421			(101,872)	(68,860)			03.....

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E18.75

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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/14/2020	07/15/2022	818	310,000	379.01.....	6,355	.....	.....	.....1,781	.....	.....18,728	.....	.....	.....(3,313)	(2,938)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/09/2023	..34,235	12,891,618	376.56.....	430,337	.....	.....	.....231,811	.....	.....915,369	.....	.....	....(143,648)	(99,783)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/10/2023	..43,742	16,450,786	376.09.....	558,580	.....	.....	.....301,130	.....	.....1,186,725	.....	.....	.....(186,284)	(130,946)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/11/2023	..39,421	14,799,503	375.42.....	514,447	.....	.....	.....277,555	.....	.....1,091,752	.....	.....	.....(171,408)	(122,745)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/11/2023	6,975	2,608,536	374.01.....	95,202	.....	.....	.....51,364	.....	.....201,478	.....	.....	.....(31,720)	(23,477)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/11/2023	5,325	2,017,837	378.95.....	62,034	.....	.....	.....33,469	.....	.....132,027	.....	.....	.....(20,669)	(13,347)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	07/15/2022	402	147,682	367.68.....	5,065	.....	.....	.....1,419	.....	.....13,617	.....	.....	.....(2,640)	(2,603)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	07/22/2022	439	165,628	377.19.....	3,732	.....	.....	.....1,072	.....	.....10,820	.....	.....	.....(1,926)	(1,751)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	07/28/2022	1,431	539,978	377.28.....	12,194	.....	.....	.....3,577	.....	.....35,173	.....	.....	.....(6,240)	(5,668)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/04/2022	4,109	1,579,197	384.29.....	25,519	.....	.....	.....7,663	.....	.....74,865	.....	.....	.....(12,930)	(10,493)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/05/2022	6,550	2,477,631	378.27.....	53,775	.....	.....	.....16,200	.....	.....155,045	.....	.....	.....(27,208)	(24,498)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/05/2022	3,435	1,292,106	376.16.....	30,949	.....	.....	.....9,324	.....	.....88,153	.....	.....	.....(15,658)	(14,484)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/14/2020	08/08/2022	8,484	3,202,386	377.48.....	72,365	.....	.....	.....22,011	.....	.....207,205	.....	.....	.....(36,461)	(33,178)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2020	08/15/2022	1,392	512,951	368.6.....	18,509	.....	.....	.....5,802	.....	.....45,938	.....	.....	.....(9,311)	(7,407)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	07/08/2022	..11,642	3,560,485	305.84.....	139,510	.....	.....	.....38,799	.....	.....346,693	.....	.....	.....(74,862)	(29,088)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	06/20/2022	...7,855	2,374,482	302.29.....	109,199	.....	.....	.....28,212	.....	.....261,729	.....	.....	.....(60,203)	(26,192)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	07/07/2023	9,304	2,905,072	312.23.....	109,704	.....	.....	.....58,227	.....	.....226,597	.....	.....	.....(38,236)	(3,116)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	07/07/2023	..11,987	3,674,525	306.53.....	176,312	.....	.....	.....93,581	.....	.....352,940	.....	.....	.....(61,452)	(11,176)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	06/19/2023	..15,274	4,639,710	303.77.....	246,400	.....	.....	.....128,745	.....	.....488,519	.....	.....	.....(87,395)	(20,533)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	07/01/2022	8,882	2,710,367	305.16.....	109,264	.....	.....	.....29,562	.....	.....270,509	.....	.....	.....(59,246)	(23,686)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	07/14/2023	..10,206	3,146,757	308.32.....	140,852	.....	.....	.....75,202	.....	.....283,999	.....	.....	.....(48,764)	(7,203)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/27/2020	07/15/2022	5,605	1,737,886	310.04.....	55,214	.....	.....	.....15,764	.....	.....143,659	.....	.....	.....(29,323)	(9,581)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.76

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	07/06/2023	...12,147	3,725,734	306.72.....	177,295	.....	.....	.....94,023	.....	.....355,506	.....	.....	.....(61,854)	(11,100)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/09/2023	..10,284	3,119,848	303.38.....	167,437	.....	.....	.....86,697	.....	.....332,575	.....	.....	.....(59,976)	(14,782)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/14/2023	..10,687	3,249,315	304.04.....	170,292	.....	.....	.....88,579	.....	.....339,058	.....	.....	.....(60,698)	(14,208)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/29/2023	..18,136	5,536,694	305.29.....	278,133	.....	.....	.....146,613	.....	.....554,512	.....	.....	.....(97,693)	(20,156)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/26/2023	..29,302	8,913,809	304.21.....	466,816	.....	.....	.....245,430	.....	.....925,316	.....	.....	.....(164,447)	(36,886)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/12/2023	..15,784	4,791,215	303.54.....	255,889	.....	.....	.....132,861	.....	.....508,163	.....	.....	.....(91,387)	(22,154)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	07/03/2023	..26,024	7,969,734	306.25.....	385,945	.....	.....	.....204,148	.....	.....772,774	.....	.....	.....(135,038)	(25,505)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/21/2023	..11,138	3,363,992	302.04.....	191,376	.....	.....	.....100,173	.....	.....374,420	.....	.....	.....(67,747)	(17,456)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/27/2022	7,937	2,424,582	305.49.....	95,858	.....	.....	.....25,514	.....	.....239,129	.....	.....	.....(52,289)	(20,789)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/23/2023	..16,979	5,167,971	304.37.....	268,522	.....	.....	.....140,804	.....	.....533,566	.....	.....	.....(94,870)	(21,232)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/05/2023	..11,035	3,346,472	303.27.....	180,030	.....	.....	.....92,872	.....	.....357,989	.....	.....	.....(64,743)	(16,209)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/27/2023	..15,075	4,569,422	303.12.....	249,942	.....	.....	.....131,523	.....	.....491,469	.....	.....	.....(87,962)	(21,050)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	07/13/2023	..20,769	6,369,474	306.68.....	304,752	.....	.....	.....162,573	.....	.....608,816	.....	.....	.....(105,609)	(18,546)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	07/10/2023	..14,617	4,462,433	305.3.....	225,360	.....	.....	.....119,918	.....	.....446,987	.....	.....	.....(78,321)	(15,607)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	07/11/2023	..15,888	4,857,252	305.71.....	241,426	.....	.....	.....128,575	.....	.....479,886	.....	.....	.....(83,824)	(16,119)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/30/2023	..11,765	3,592,762	305.38.....	179,922	.....	.....	.....94,925	.....	.....358,741	.....	.....	.....(63,136)	(12,899)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	07/12/2022	9,413	2,876,519	305.59.....	114,469	.....	.....	.....32,321	.....	.....282,669	.....	.....	.....(61,062)	(23,808)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	08/27/2020	06/06/2022	9,859	3,015,128	305.81.....	115,369	.....	.....	.....27,946	.....	.....293,931	.....	.....	.....(64,989)	(26,157)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/28/2020	07/28/2022	1,377	511,530	371.43.....	15,962	.....	.....	.....4,777	.....	.....41,615	.....	.....	.....(8,331)	(6,464)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/28/2020	08/22/2022	4,722	1,786,214	378.27.....	41,932	.....	.....	.....13,570	.....	.....112,093	.....	.....	.....(21,122)	(14,914)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/28/2020	08/23/2022	3,457	1,289,323	372.96.....	38,407	.....	.....	.....12,465	.....	.....99,470	.....	.....	.....(19,320)	(14,784)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/28/2020	08/24/2022	..10,415	3,915,998	376.01.....	102,063	.....	.....	.....33,220	.....	.....269,351	.....	.....	.....(51,271)	(37,605)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.77

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/28/2020	08/25/2022	3,134	1,187,152	378.77.....	27,299	.....	.....	.....8,911	.....	.....72,988	.....	.....	.....(13,694)	(9,598)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/26/2022	3,516	1,331,453	378.64.....	30,839	.....	.....	.....10,095	.....	.....82,324	.....	.....	.....(15,449)	(10,845)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/26/2022	5,675	2,115,548	372.81.....	63,556	.....	.....	.....20,805	.....	.....164,128	.....	.....	.....(31,838)	(24,441)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/14/2023	..84,196	31,515,382	374.31.....	1,194,740	.....	.....	.....654,500	.....	.....2,411,771	.....	.....	....(402,088)	(217,295)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/15/2023	..31,132	11,640,881	373.92.....	447,367	.....	.....	.....245,263	.....	.....902,210	.....	.....	....(150,421)	(82,310)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/16/2023	..26,675	9,992,898	374.61.....	375,324	.....	.....	.....205,924	.....	.....757,516	.....	.....	....(126,080)	(67,495)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/17/2023	..42,132	15,858,598	376.4.....	560,781	.....	.....	.....307,910	.....	.....1,133,385	.....	.....	....(188,204)	(94,412)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/05/2022	1,776	679,600	382.72.....	12,679	.....	.....	.....3,896	.....	.....34,812	.....	.....	....(6,542)	(4,202)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/18/2023	..41,328	15,556,644	376.42.....	550,074	.....	.....	.....302,261	.....	.....1,111,227	.....	.....	....(184,441)	(92,372)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/18/2023	..15,849	6,007,891	379.08.....	193,670	.....	.....	.....106,420	.....	.....391,826	.....	.....	....(64,938)	(29,183)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/21/2023	..84,332	31,738,442	376.35.....	1,126,679	.....	.....	.....620,505	.....	.....2,273,585	.....	.....	....(376,730)	(189,112)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/22/2023	..22,759	8,578,820	376.95.....	298,364	.....	.....	.....164,444	.....	.....602,397	.....	.....	....(99,673)	(49,015)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/23/2023	..19,493	7,323,948	375.72.....	265,886	.....	.....	.....146,653	.....	.....535,887	.....	.....	....(88,741)	(45,610)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/24/2023	..49,853	18,758,830	376.28.....	668,534	.....	.....	.....369,016	.....	.....1,347,434	.....	.....	....(222,922)	(112,147)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/25/2023	..56,018	21,067,855	376.09.....	756,245	.....	.....	.....417,742	.....	.....1,523,096	.....	.....	....(251,937)	(127,468)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/25/2023	..30,436	11,516,241	378.38.....	381,967	.....	.....	.....210,995	.....	.....770,533	.....	.....	....(127,249)	(58,821)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/05/2022	1,493	555,545	372.11.....	16,930	.....	.....	.....5,202	.....	.....44,139	.....	.....	....(8,735)	(6,741)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/12/2022	7,848	2,937,581	374.3.....	81,778	.....	.....	.....25,685	.....	.....215,510	.....	.....	....(41,775)	(31,387)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/15/2022	4,977	1,862,519	374.25.....	52,106	.....	.....	.....16,516	.....	.....136,936	.....	.....	....(26,506)	(19,921)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/16/2022	5,815	2,181,797	375.17.....	58,620	.....	.....	.....18,637	.....	.....154,911	.....	.....	....(29,778)	(22,120)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/17/2022	2,640	990,991	375.34.....	26,455	.....	.....	.....8,436	.....	.....69,909	.....	.....	....(13,420)	(9,934)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/28/2020	08/18/2022	3,235	1,226,366	379.1.....	27,594			8,825		74,252			(13,977)	(9,716)			03.....

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

E18.78

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/28/2020	08/19/2022	...12,978	4,856,138	374.18.....	136,659	.....	.....	.....43,838	.....	.....358,080	.....	.....	.....(69,129)	(52,107)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/18/2022	...2,543	950,689	373.81.....	26,297	.....	.....	.....8,578	.....	.....71,068	.....	.....	.....(13,584)	(10,716)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/07/2022	...6,001	2,248,432	374.7.....	60,726	.....	.....	.....20,943	.....	.....162,881	.....	.....	.....(30,498)	(23,973)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/08/2022	...2,990	1,122,824	375.47.....	29,336	.....	.....	.....10,144	.....	.....79,001	.....	.....	.....(14,714)	(11,449)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/09/2022	...4,691	1,763,174	375.86.....	45,315	.....	.....	.....15,710	.....	.....122,218	.....	.....	.....(22,696)	(17,567)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/28/2023	...83,173	31,382,776	377.32.....	1,054,632	.....	.....	.....591,455	.....	.....2,178,396	.....	.....	.....(354,883)	(185,192)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/29/2023	...32,731	12,359,858	377.62.....	411,428	.....	.....	.....230,903	.....	.....849,404	.....	.....	.....(138,317)	(71,228)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/30/2023	...26,543	9,955,457	375.07.....	362,046	.....	.....	.....203,336	.....	.....744,819	.....	.....	.....(121,602)	(68,173)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/31/2023	...38,694	14,567,653	376.48.....	504,961	.....	.....	.....283,807	.....	.....1,040,486	.....	.....	.....(169,447)	(90,823)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/01/2023	...65,512	24,761,556	377.97.....	815,624	.....	.....	.....458,741	.....	.....1,682,202	.....	.....	.....(273,441)	(138,915)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/05/2023	...59,119	22,212,270	375.72.....	792,789	.....	.....	.....447,177	.....	.....1,628,207	.....	.....	.....(264,804)	(145,007)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/06/2023	...43,602	16,415,736	376.49.....	570,751	.....	.....	.....322,164	.....	.....1,173,265	.....	.....	.....(190,465)	(101,855)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/25/2022	...1,239	463,283	373.79.....	12,890	.....	.....	.....4,291	.....	.....34,678	.....	.....	.....(6,592)	(5,222)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/07/2023	...40,638	15,265,240	375.64.....	546,987	.....	.....	.....308,970	.....	.....1,122,150	.....	.....	.....(182,366)	(99,988)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/08/2023	...69,073	26,017,546	376.67.....	900,015	.....	.....	.....508,740	.....	.....1,848,858	.....	.....	.....(299,790)	(159,224)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/26/2022	...2,868	1,084,652	378.22.....	24,692	.....	.....	.....8,242	.....	.....68,253	.....	.....	.....(12,611)	(9,439)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/29/2022	...6,385	2,398,270	375.6.....	61,745	.....	.....	.....20,784	.....	.....167,710	.....	.....	.....(31,402)	(24,373)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/30/2022	...1,199	446,188	372.04.....	13,468	.....	.....	.....4,546	.....	.....35,589	.....	.....	.....(6,840)	(5,504)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	08/31/2022	...10,660	4,018,475	376.98.....	97,323	.....	.....	.....32,940	.....	.....266,213	.....	.....	.....(49,358)	(37,654)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/02/2022	...2,430	927,739	381.77.....	17,958	.....	.....	.....6,111	.....	.....50,091	.....	.....	.....(9,082)	(6,427)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/02/2022	...7,964	2,964,042	372.16.....	89,202	.....	.....	.....30,356	.....	.....235,452	.....	.....	.....(45,113)	(36,286)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/11/2020	09/02/2022	...2,456	920,094	374.66.....	24,804			8,441		66,718			(12,544)	(9,840)			03.....

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E18.79

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/17/2020	09/15/2022	502	186,272	370.75.....	6,074	.....	.....	.....2,156	.....	.....15,549	.....	.....	.....(3,042)	(2,340)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	08/22/2022	1,044	389,223	372.79.....	11,287	.....	.....	.....3,762	.....	.....30,211	.....	.....	.....(5,855)	(4,547)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/13/2023	..32,884	12,356,439	375.76.....	441,959	.....	.....	.....252,316	.....	.....905,579	.....	.....	.....(147,475)	(77,805)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/14/2023	..50,413	19,054,973	377.98.....	631,671	.....	.....	.....360,872	.....	.....1,296,988	.....	.....	.....(210,585)	(102,693)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/15/2023	..36,578	13,768,567	376.42.....	482,094	.....	.....	.....275,609	.....	.....987,610	.....	.....	.....(160,571)	(82,683)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/15/2023	..10,228	3,899,478	381.26.....	115,268	.....	.....	.....65,898	.....	.....236,787	.....	.....	.....(38,392)	(16,243)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/09/2022	6,853	2,551,983	372.4.....	76,340	.....	.....	.....26,724	.....	.....201,100	.....	.....	.....(38,604)	(30,185)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/12/2022	3,762	1,409,233	374.56.....	38,414	.....	.....	.....13,552	.....	.....102,677	.....	.....	.....(19,344)	(14,834)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/13/2022	5,337	1,991,294	373.1.....	57,962	.....	.....	.....20,500	.....	.....153,089	.....	.....	.....(29,147)	(22,655)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/14/2022	5,503	2,079,196	377.82.....	49,033	.....	.....	.....17,386	.....	.....133,434	.....	.....	.....(24,623)	(18,089)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/15/2022	3,634	1,385,760	381.29.....	27,803	.....	.....	.....9,883	.....	.....76,730	.....	.....	.....(13,943)	(9,687)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/16/2022	7,460	2,804,050	375.88.....	72,362	.....	.....	.....25,786	.....	.....194,387	.....	.....	.....(36,238)	(27,311)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/18/2020	09/12/2023	..38,335	14,408,559	375.86.....	513,304	.....	.....	.....292,844	.....	.....1,052,371	.....	.....	.....(171,440)	(90,194)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/01/2022	..11,411	3,508,944	307.5.....	108,433	.....	.....	.....34,361	.....	.....321,127	.....	.....	.....(59,043)	(36,263)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/07/2023	..17,495	5,460,311	312.11.....	182,839	.....	.....	.....102,495	.....	.....429,400	.....	.....	.....(64,025)	(24,647)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/11/2023	..15,667	4,946,306	315.72.....	140,699	.....	.....	.....79,110	.....	.....337,312	.....	.....	.....(49,080)	(16,085)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/05/2022	..11,531	3,580,572	310.53.....	93,942	.....	.....	.....30,151	.....	.....290,210	.....	.....	.....(50,848)	(29,910)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/26/2023	..14,133	4,322,748	305.87.....	188,695	.....	.....	.....104,810	.....	.....425,040	.....	.....	.....(66,847)	(31,275)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/22/2022	9,405	2,924,733	310.99.....	73,592	.....	.....	.....22,558	.....	.....232,334	.....	.....	.....(40,680)	(23,965)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/17/2023	..27,674	8,545,362	308.79.....	327,006	.....	.....	.....180,351	.....	.....758,573	.....	.....	.....(116,869)	(51,483)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/10/2023	..16,403	5,135,596	313.09.....	164,848	.....	.....	.....92,618	.....	.....388,997	.....	.....	.....(57,559)	(21,240)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/20/2023	..14,882	4,568,895	307.01.....	189,281			104,642		431,914			(67,449)	(30,964)			03.....

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E18.80

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEM	09/29/2020	07/28/2023	...15,550	4,801,674	308.78.....	185,161	.....	.....	.....103,007	.....	.....426,700	.....	.....	.....(65,468)	(28,435)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/31/2023	..26,157	8,194,857	313.3.....	258,573	.....	.....	.....144,180	.....	.....614,904	.....	.....	.....(91,159)	(33,927)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/24/2023	..34,866	10,808,161	309.99.....	394,072	.....	.....	.....218,545	.....	.....918,989	.....	.....	....(139,877)	(58,991)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/02/2023	..14,438	4,494,993	311.34.....	155,269	.....	.....	.....86,710	.....	.....363,772	.....	.....	.....(54,633)	(21,780)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/28/2023	..13,820	4,398,009	318.23.....	109,661	.....	.....	.....61,006	.....	.....269,015	.....	.....	.....(38,773)	(11,419)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/21/2023	..15,098	4,672,644	309.48.....	173,910	.....	.....	.....96,220	.....	.....404,659	.....	.....	.....(61,911)	(26,613)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/04/2023	9,918	3,125,108	315.1.....	90,996	.....	.....	.....50,895	.....	.....218,333	.....	.....	.....(31,957)	(10,935)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/27/2023	..15,745	4,911,460	311.93.....	164,484	.....	.....	.....91,433	.....	.....388,405	.....	.....	.....(58,213)	(22,948)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/28/2022	..10,562	3,259,368	308.6.....	94,461	.....	.....	.....29,546	.....	.....285,741	.....	.....	.....(51,745)	(31,436)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/18/2023	..11,209	3,464,042	309.04.....	131,194	.....	.....	.....72,414	.....	.....304,768	.....	.....	.....(46,842)	(20,468)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/03/2023	..11,042	3,435,686	311.14.....	119,832	.....	.....	.....66,972	.....	.....280,152	.....	.....	.....(42,124)	(16,881)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	08/12/2022	8,546	2,640,795	309.02.....	75,925	.....	.....	.....24,899	.....	.....227,761	.....	.....	.....(40,672)	(24,357)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	09/29/2020	07/20/2022	..11,138	3,431,661	308.1.....	101,420	.....	.....	.....30,874	.....	.....306,790	.....	.....	.....(56,234)	(34,526)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	08/26/2022	6,127	2,308,247	376.76.....	51,096	.....	.....	.....17,576	.....	.....154,156	.....	.....	.....(26,884)	(24,961)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/23/2022	..10,497	3,863,563	368.08.....	129,422	.....	.....	.....47,834	.....	.....352,201	.....	.....	.....(65,433)	(63,124)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/26/2022	1,823	674,194	369.92.....	20,923	.....	.....	.....7,788	.....	.....57,902	.....	.....	.....(10,534)	(10,136)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/27/2022	7,208	2,676,171	371.28.....	78,351	.....	.....	.....29,232	.....	.....219,544	.....	.....	.....(39,392)	(37,767)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/28/2022	5,307	1,981,660	373.4.....	52,858	.....	.....	.....19,767	.....	.....150,899	.....	.....	.....(26,539)	(25,244)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/29/2022	4,191	1,559,656	372.16.....	44,004	.....	.....	.....16,494	.....	.....124,121	.....	.....	.....(22,062)	(21,090)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/30/2022	1,448	539,479	372.45.....	15,035	.....	.....	.....5,649	.....	.....42,501	.....	.....	.....(7,528)	(7,194)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/30/2022	7,894	2,925,426	370.59.....	88,491	.....	.....	.....33,245	.....	.....245,720	.....	.....	.....(44,307)	(42,557)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/06/2023	1,301	489,054	375.99.....	16,168	.....	.....	.....9,306	.....	.....35,537	.....	.....	.....(5,501)	(3,868)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.81

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/08/2023	911	337,685	370.63.....	13,439	.....	.....	.....7,746	.....	.....29,059	.....	.....	.....(4,563)	(3,553)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/18/2023	..69,109	26,043,836	376.85.....	841,060	.....	.....	.....488,080	.....	.....1,842,611	.....	.....	.....(282,956)	(195,006)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/08/2022	697	260,527	373.59.....	6,771	.....	.....	.....2,411	.....	.....19,668	.....	.....	.....(3,497)	(3,310)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/19/2023	..33,688	12,679,243	376.37.....	416,724	.....	.....	.....241,993	.....	.....911,578	.....	.....	.....(140,067)	(97,535)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/20/2023	..34,234	12,870,656	375.96.....	429,296	.....	.....	.....249,461	.....	.....938,032	.....	.....	.....(144,160)	(101,395)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/21/2023	..58,741	22,030,925	375.05.....	758,938	.....	.....	.....441,308	.....	.....1,653,973	.....	.....	.....(254,618)	(182,585)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/22/2023	..50,466	18,913,550	374.78.....	658,073	.....	.....	.....382,912	.....	.....1,432,515	.....	.....	.....(220,574)	(159,004)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/22/2023	..25,004	9,454,099	378.1.....	292,800	.....	.....	.....170,371	.....	.....641,759	.....	.....	.....(98,141)	(65,577)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/25/2023	..67,439	25,239,046	374.25.....	896,264	.....	.....	.....522,545	.....	.....1,945,116	.....	.....	.....(299,580)	(217,740)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/26/2023	..32,265	12,038,109	373.1.....	444,613	.....	.....	.....259,392	.....	.....962,082	.....	.....	.....(148,476)	(110,668)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/27/2023	..26,030	9,713,224	373.16.....	358,428	.....	.....	.....209,248	.....	.....774,910	.....	.....	.....(119,585)	(88,759)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/28/2023	..47,072	17,686,713	375.74.....	597,340	.....	.....	.....348,952	.....	.....1,299,701	.....	.....	.....(199,111)	(140,391)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/29/2023	..71,529	26,967,145	377.01.....	871,938	.....	.....	.....509,699	.....	.....1,900,922	.....	.....	.....(290,376)	(198,641)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/15/2022	633	237,265	374.59.....	5,929	.....	.....	.....2,149	.....	.....17,273	.....	.....	.....(3,031)	(2,859)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/29/2023	..14,771	5,523,374	373.94.....	198,667	.....	.....	.....116,132	.....	.....430,054	.....	.....	.....(66,161)	(48,360)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/16/2022	4,954	1,852,954	374.01.....	47,611	.....	.....	.....17,301	.....	.....137,841	.....	.....	.....(24,309)	(22,965)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/19/2022	4,213	1,583,358	375.84.....	37,494	.....	.....	.....13,725	.....	.....109,978	.....	.....	.....(19,063)	(17,853)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/20/2022	4,123	1,542,594	374.12.....	39,542	.....	.....	.....14,510	.....	.....114,336	.....	.....	.....(20,076)	(19,020)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/21/2022	3,951	1,473,113	372.89.....	39,979	.....	.....	.....14,706	.....	.....114,181	.....	.....	.....(20,270)	(19,276)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/22/2022	2,440	916,552	375.61.....	21,986	.....	.....	.....8,107	.....	.....64,249	.....	.....	.....(11,131)	(10,462)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/02/2020	09/23/2022	6,218	2,337,829	376.....	55,150	.....	.....	.....20,383	.....	.....161,462	.....	.....	.....(27,883)	(26,119)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	09/13/2022	544	205,260	377.42.....	5,058			1,861		13,386			(2,645)	(1,543)			03.....

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E18.82

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/07/2022	...18,526	6,926,578	373.89.....	203,968	.....	.....	.....79,368	.....	.....518,562	.....	.....	.....(103,099)	(63,227)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/11/2022	...3,231	1,211,132	374.8.....	34,382	.....	.....	.....13,495	.....	.....87,727	.....	.....	.....(17,283)	(10,488)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/12/2022	974	371,013	380.8.....	8,028	.....	.....	.....3,158	.....	.....21,137	.....	.....	.....(4,030)	(2,226)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/13/2022	1,368	522,580	381.93.....	10,741	.....	.....	.....4,234	.....	.....28,342	.....	.....	.....(5,384)	(2,897)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/14/2022	893	338,655	379.28.....	7,884	.....	.....	.....3,114	.....	.....20,583	.....	.....	.....(3,947)	(2,237)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/14/2022	...11,161	4,191,029	375.52.....	115,624	.....	.....	.....45,675	.....	.....295,588	.....	.....	.....(57,879)	(34,715)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	09/29/2023	700	261,852	373.93.....	10,287	.....	.....	.....6,092	.....	.....20,394	.....	.....	.....(3,470)	(1,377)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/02/2023	...72,472	...27,190,897	375.19.....	1,025,484	.....	.....	.....608,435	.....	.....2,035,250	.....	.....	.....(344,952)	(129,803)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/03/2023	...26,636	9,975,531	374.52.....	384,883	.....	.....	.....228,502	.....	.....762,965	.....	.....	.....(129,347)	(50,160)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/04/2023	...25,024	9,344,305	373.42.....	374,353	.....	.....	.....222,391	.....	.....740,020	.....	.....	.....(125,691)	(50,727)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	09/23/2022	823	304,255	369.83.....	10,547	.....	.....	.....3,976	.....	.....26,204	.....	.....	.....(5,437)	(3,463)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/05/2023	...48,290	18,181,339	376.5.....	656,750	.....	.....	.....390,401	.....	.....1,304,569	.....	.....	.....(220,303)	(78,164)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/06/2023	...49,364	...18,477,918	374.32.....	719,233	.....	.....	.....427,814	.....	.....1,422,700	.....	.....	.....(241,039)	(93,635)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/06/2023	9,493	3,589,573	378.13.....	122,744	.....	.....	.....73,011	.....	.....244,001	.....	.....	.....(41,136)	(13,363)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/06/2023	...75,850	...28,848,202	380.33.....	913,239	.....	.....	.....543,213	.....	.....1,818,363	.....	.....	.....(306,058)	(87,676)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/10/2023	...40,801	15,405,317	377.57.....	538,168	.....	.....	.....320,917	.....	.....1,067,811	.....	.....	.....(179,693)	(60,044)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/11/2023	...34,036	12,831,745	377.....	457,110	.....	.....	.....272,751	.....	.....906,561	.....	.....	.....(152,487)	(52,661)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/12/2023	...53,356	...20,192,540	378.45.....	685,090	.....	.....	.....409,037	.....	.....1,359,246	.....	.....	.....(228,329)	(72,689)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/13/2023	...59,060	...22,375,358	378.86.....	748,877	.....	.....	.....447,399	.....	.....1,485,650	.....	.....	.....(249,359)	(77,509)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	10/13/2023	...11,817	4,533,320	383.64.....	128,210	.....	.....	.....76,596	.....	.....254,221	.....	.....	.....(42,691)	(9,347)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	09/29/2022	649	248,805	383.19.....	4,740	.....	.....	.....1,812	.....	.....12,690	.....	.....	.....(2,423)	(1,270)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/16/2020	09/30/2022	5,782	2,157,591	373.17.....	65,219			24,985		165,684			(33,292)	(20,545)			03.....

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E18.83

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/16/2020	10/03/2022	...12,075	4,466,364	369.88.....	155,649	.....	.....	.....60,033	.....	.....384,218	.....	.....	.....(79,118)	(50,310)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/16/2020	10/04/2022	9,148	3,414,848	373.3.....	102,912	.....	.....	.....39,781	.....	.....261,107	.....	.....	.....(52,238)	(32,260)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/16/2020	10/05/2022	4,208	1,576,026	374.53.....	45,068	.....	.....	.....17,460	.....	.....115,233	.....	.....	.....(22,844)	(13,889)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/16/2020	10/06/2022	3,705	1,388,407	374.77.....	39,307	.....	.....	.....15,262	.....	.....100,622	.....	.....	.....(19,896)	(12,074)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/16/2020	10/07/2022	1,132	430,659	380.37.....	9,465	.....	.....	.....3,683	.....	.....24,961	.....	.....	.....(4,784)	(2,660)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2020	10/14/2022	638	236,438	370.65.....	7,967	.....	.....	.....3,152	.....	.....19,834	.....	.....	.....(4,013)	(2,580)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/01/2023	...11,893	3,816,567	320.91.....	73,724	.....	.....	.....43,392	.....	.....209,103	.....	.....	.....(25,853)	(15,998)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/23/2023	...11,110	3,458,653	311.32.....	106,127	.....	.....	.....62,080	.....	.....280,711	.....	.....	.....(37,543)	(27,226)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/30/2023	...18,274	5,759,974	315.2.....	147,759	.....	.....	.....86,849	.....	.....402,471	.....	.....	.....(51,915)	(35,681)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/17/2023	...16,383	5,144,568	314.02.....	138,169	.....	.....	.....80,485	.....	.....376,059	.....	.....	.....(49,167)	(34,732)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/21/2023	...20,992	6,596,554	314.24.....	175,895	.....	.....	.....102,749	.....	.....478,315	.....	.....	.....(62,345)	(43,768)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/25/2023	...15,601	4,932,849	316.19.....	120,024	.....	.....	.....70,306	.....	.....330,752	.....	.....	.....(42,376)	(28,829)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/05/2023	...12,071	3,741,499	309.97.....	123,404	.....	.....	.....72,829	.....	.....319,528	.....	.....	.....(43,107)	(31,363)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/18/2022	...10,584	3,293,865	311.22.....	70,528	.....	.....	.....24,696	.....	.....259,459	.....	.....	.....(39,079)	(34,946)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/08/2023	...15,752	4,898,492	310.98.....	154,586	.....	.....	.....91,414	.....	.....403,242	.....	.....	.....(53,844)	(38,696)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/16/2023	...12,727	3,970,168	311.96.....	117,561	.....	.....	.....68,433	.....	.....314,317	.....	.....	.....(41,874)	(30,329)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/06/2022	9,414	2,953,040	313.68.....	55,795	.....	.....	.....20,560	.....	.....208,968	.....	.....	.....(30,043)	(26,478)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/18/2023	...11,580	3,639,938	314.33.....	96,386	.....	.....	.....56,186	.....	.....262,858	.....	.....	.....(34,265)	(24,088)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/24/2022	...10,565	3,277,145	310.18.....	75,242	.....	.....	.....26,791	.....	.....269,761	.....	.....	.....(41,312)	(36,897)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/29/2022	...10,593	3,310,157	312.48.....	66,598	.....	.....	.....24,035	.....	.....247,044	.....	.....	.....(36,291)	(32,227)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/31/2023	...10,518	3,317,447	315.4.....	84,352	.....	.....	.....49,614	.....	.....229,952	.....	.....	.....(29,609)	(20,272)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/06/2023	...13,086	4,085,490	312.21.....	121,575	.....	.....	.....71,797	.....	.....321,148	.....	.....	.....(42,428)	(30,132)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.84

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/11/2023	...26,922	8,428,220	313.06.....	241,950	.....	.....	.....143,361	.....	.....641,757	.....	.....	.....(84,031)	(58,825)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/24/2023	..19,958	6,242,937	312.81.....	178,717	.....	.....	.....104,615	.....	.....478,857	.....	.....	.....(63,160)	(45,022)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/13/2022	...9,435	2,917,146	309.19.....	72,637	.....	.....	.....27,239	.....	.....250,196	.....	.....	.....(38,708)	(34,336)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/28/2023	...24,879	7,838,280	315.05.....	202,188	.....	.....	.....118,680	.....	.....550,834	.....	.....	.....(71,177)	(49,114)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	08/14/2023	...24,002	7,441,543	310.04.....	240,687	.....	.....	.....139,907	.....	.....632,704	.....	.....	.....(85,900)	(63,489)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/12/2023	...14,215	4,425,498	311.32.....	137,901	.....	.....	.....81,763	.....	.....359,915	.....	.....	.....(47,848)	(34,155)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/13/2023	...3,008	920,655	306.03.....	36,399	.....	.....	.....21,596	.....	.....90,238	.....	.....	.....(12,618)	(9,412)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/29/2020	09/01/2023	...10,782	3,408,126	316.08.....	83,904	.....	.....	.....49,384	.....	.....229,826	.....	.....	.....(29,423)	(19,920)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	08/12/2022	...10,397	2,796,918	269.02.....	49,488	.....	.....	.....17,057	.....	.....358,394	.....	.....	.....(27,718)	(79,531)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	09/23/2022	9,302	2,489,635	267.64.....	50,976	.....	.....	.....19,606	.....	.....333,293	.....	.....	.....(26,809)	(75,571)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	09/29/2022	8,337	2,261,228	271.24.....	36,181	.....	.....	.....14,108	.....	.....268,835	.....	.....	.....(18,864)	(56,804)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/04/2022	7,948	2,159,921	271.76.....	33,540	.....	.....	.....13,224	.....	.....252,198	.....	.....	.....(17,362)	(52,669)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/06/2022	7,226	1,941,032	268.63.....	37,646	.....	.....	.....14,908	.....	.....251,729	.....	.....	.....(19,432)	(55,967)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/12/2022	7,016	1,907,785	271.92.....	29,537	.....	.....	.....11,848	.....	.....221,500	.....	.....	.....(15,117)	(46,144)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/17/2022	9,216	2,507,837	272.11.....	38,616	.....	.....	.....15,652	.....	.....289,220	.....	.....	.....(19,625)	(59,950)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/20/2022	7,454	2,031,230	272.49.....	30,488	.....	.....	.....12,434	.....	.....231,113	.....	.....	.....(15,429)	(47,586)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/21/2022	...14,268	3,846,330	269.58.....	71,054	.....	.....	.....29,036	.....	.....483,496	.....	.....	.....(35,908)	(105,440)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/26/2022	8,103	2,197,142	271.14.....	36,627	.....	.....	.....15,118	.....	.....262,061	.....	.....	.....(18,382)	(55,419)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/28/2022	8,713	2,341,839	268.77.....	46,093	.....	.....	.....19,099	.....	.....302,244	.....	.....	.....(23,068)	(66,855)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	08/12/2022	1,012	264,978	261.88.....	7,660	.....	.....	.....2,640	.....	.....42,088	.....	.....	.....(4,290)	(10,554)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	10/04/2023	582	155,730	267.78.....	4,693	.....	.....	.....2,825	.....	.....20,668	.....	.....	.....(1,596)	(4,110)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/30/2020	08/17/2022	6,634	1,797,189	270.9.....	27,863			9,744		216,256			(15,487)	(46,096)			03.....

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E18.85

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	10/30/2020	08/19/2022	9,135	2,450,346	268.25.....	46,221	.....	.....	.....16,255	.....	.....321,872	.....	.....	.....(25,611)	(72,480)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	08/26/2022	..10,905	2,954,043	270.9.....	46,344	.....	.....	.....16,617	.....	.....355,419	.....	.....	.....(25,407)	(75,746)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	09/02/2022	..10,555	2,858,059	270.78.....	45,703	.....	.....	.....16,694	.....	.....345,256	.....	.....	.....(24,792)	(73,708)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	09/09/2022	..14,788	3,959,243	267.74.....	79,410	.....	.....	.....29,529	.....	.....528,449	.....	.....	.....(42,630)	(119,725)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	09/16/2022	9,820	2,645,719	269.41.....	47,531	.....	.....	.....17,981	.....	.....334,581	.....	.....	.....(25,254)	(73,392)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	09/21/2022	6,428	1,754,771	272.97.....	24,492	.....	.....	.....9,376	.....	.....196,281	.....	.....	.....(12,919)	(39,937)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/07/2022	2,654	997,122	375.65.....	21,209	.....	.....	.....8,417	.....	.....69,920	.....	.....	.....(10,932)	(13,204)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/26/2022	..11,757	4,378,232	372.4.....	110,396	.....	.....	.....45,565	.....	.....346,217	.....	.....	.....(55,403)	(66,972)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/28/2022	8,634	3,204,324	371.15.....	85,644	.....	.....	.....35,488	.....	.....264,525	.....	.....	.....(42,863)	(51,704)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/16/2023	57,890	21,862,888	377.66.....	632,163	.....	.....	.....383,289	.....	.....1,512,351	.....	.....	.....(212,617)	(199,022)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/17/2023	..26,916	10,130,565	376.38.....	306,840	.....	.....	.....186,153	.....	.....731,106	.....	.....	.....(103,104)	(98,359)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/18/2023	..22,702	8,598,223	378.75.....	239,275	.....	.....	.....145,250	.....	.....573,582	.....	.....	.....(80,326)	(73,974)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/19/2023	..37,983	14,334,423	377.39.....	419,333	.....	.....	.....254,706	.....	.....1,000,929	.....	.....	.....(140,643)	(132,153)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/20/2023	..64,992	24,498,088	376.94.....	728,560	.....	.....	.....442,798	.....	.....1,736,505	.....	.....	.....(244,131)	(231,164)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/20/2023	8,215	3,136,764	381.85.....	77,875	.....	.....	.....47,330	.....	.....187,968	.....	.....	.....(26,095)	(22,918)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/23/2023	..48,863	18,423,696	377.05.....	546,774	.....	.....	.....332,907	.....	.....1,301,904	.....	.....	.....(182,709)	(172,738)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/24/2023	..26,117	9,858,384	377.47.....	288,332	.....	.....	.....175,656	.....	.....687,154	.....	.....	.....(96,260)	(90,515)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/14/2022	5,104	1,915,720	375.34.....	41,648	.....	.....	.....16,777	.....	.....136,033	.....	.....	.....(21,255)	(25,712)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/25/2023	..15,910	6,010,806	377.81.....	173,892	.....	.....	.....106,000	.....	.....414,333	.....	.....	.....(58,001)	(54,116)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/26/2023	..52,961	19,949,519	376.68.....	601,112	.....	.....	.....366,640	.....	.....1,427,493	.....	.....	.....(200,312)	(190,279)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/27/2023	..63,338	23,884,786	377.1.....	709,386	.....	.....	.....432,934	.....	.....1,685,967	.....	.....	.....(236,176)	(223,042)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/27/2023	..12,901	4,898,726	379.73.....	132,231			80,700		316,562			(44,023)	(40,007)			03.....

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E18.86

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	10/30/2020	10/17/2022	4,229	1,574,800	372.42.....	39,368	.....	.....	.....15,957	.....	.....124,357	.....	.....	.....(20,007)	(24,112)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/18/2022	3,740	1,398,405	373.92.....	32,611	.....	.....	.....13,246	.....	.....104,692	.....	.....	.....(16,550)	(20,046)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/19/2022	8,040	3,021,522	375.8.....	64,563	.....	.....	.....26,277	.....	.....211,000	.....	.....	.....(32,719)	(39,674)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/21/2022	3,131	1,191,511	380.56.....	20,195	.....	.....	.....8,252	.....	.....68,732	.....	.....	.....(10,205)	(12,367)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/21/2022	6,250	2,352,084	376.34.....	49,062	.....	.....	.....20,049	.....	.....160,939	.....	.....	.....(24,794)	(30,107)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/21/2022	2,780	1,036,019	372.63.....	25,745	.....	.....	.....10,521	.....	.....81,233	.....	.....	.....(13,011)	(15,699)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/30/2020	10/24/2022	6,188	2,316,279	374.33.....	53,339	.....	.....	.....21,928	.....	.....170,946	.....	.....	.....(26,843)	(32,507)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/07/2022	706	266,318	377.29.....	7,270	.....	.....	.....2,944	.....	.....17,523	.....	.....	.....(3,823)	(1,264)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/07/2022	3,220	1,207,846	375.14.....	37,123	.....	.....	.....15,984	.....	.....86,666	.....	.....	.....(18,678)	(6,488)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/08/2022	4,222	1,578,869	373.95.....	51,088	.....	.....	.....22,037	.....	.....118,325	.....	.....	.....(25,669)	(9,144)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/09/2022	7,710	2,889,537	374.79.....	90,281	.....	.....	.....39,013	.....	.....210,070	.....	.....	.....(45,299)	(15,852)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/10/2022	4,058	1,554,753	383.13.....	33,560	.....	.....	.....14,529	.....	.....80,622	.....	.....	.....(16,816)	(4,472)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/10/2022	4,976	1,881,851	378.2.....	50,753	.....	.....	.....21,972	.....	.....120,130	.....	.....	.....(25,430)	(8,145)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/27/2023	1,675	616,604	368.06.....	31,378	.....	.....	.....19,399	.....	.....57,418	.....	.....	.....(10,581)	(2,302)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/30/2023	...56,403	21,084,020	373.81.....	894,552	.....	.....	.....554,008	.....	.....1,654,440	.....	.....	.....(300,824)	(40,413)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/31/2023	...20,827	7,739,849	371.63.....	352,597	.....	.....	.....218,492	.....	.....649,376	.....	.....	.....(118,462)	(19,692)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/01/2023	...16,993	6,342,154	373.22.....	274,608	.....	.....	.....170,262	.....	.....506,972	.....	.....	.....(92,175)	(13,113)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/02/2023	...42,570	16,040,839	376.81.....	617,266	.....	.....	.....382,934	.....	.....1,144,147	.....	.....	.....(207,000)	(17,628)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/17/2022	964	367,390	381.28.....	8,441	.....	.....	.....3,490	.....	.....20,526	.....	.....	.....(4,375)	(1,267)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/03/2023	...55,127	20,711,600	375.71.....	826,898	.....	.....	.....513,274	.....	.....1,531,077	.....	.....	.....(277,043)	(28,756)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/03/2023	...21,309	8,176,150	383.69.....	248,679	.....	.....	.....154,360	.....	.....460,135	.....	.....	.....(83,317)	3,447	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/06/2023	...60,437	22,915,251	379.16.....	816,502			507,678		1,512,763			(272,803)	(11,718)			03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/07/2023	...28,554	10,808,324	378.52.....	393,762	.....	.....	.....244,967	.....	.....729,182	.....	.....	....(131,439)	(7,096)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/08/2023	...23,612	8,941,536	378.68.....	324,198	.....	.....	.....201,803	.....	.....600,118	.....	.....	....(108,119)	(5,470)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/09/2023	...40,634	15,458,552	380.43.....	528,247	.....	.....	.....329,000	.....	.....977,694	.....	.....	....(176,006)	(3,422)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/10/2023	...63,987	24,357,447	380.66.....	826,717	.....	.....	.....515,179	.....	.....1,528,643	.....	.....	....(275,199)	(3,661)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/10/2023	...11,010	4,268,006	387.64.....	113,295	.....	.....	.....70,601	.....	.....207,633	.....	.....	....(37,714)	4,730	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/28/2022	4,014	1,490,214	371.22.....	53,632	.....	.....	.....22,661	.....	.....122,730	.....	.....	....(27,365)	(10,271)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	10/31/2022	3,038	1,134,050	373.26.....	37,553	.....	.....	.....15,959	.....	.....87,042	.....	.....	....(19,080)	(6,915)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/01/2022	5,256	1,948,987	370.84.....	71,424	.....	.....	.....30,410	.....	.....162,630	.....	.....	....(36,239)	(13,687)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/02/2022	4,339	1,632,166	376.16.....	47,859	.....	.....	.....20,416	.....	.....112,644	.....	.....	....(24,249)	(8,186)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/03/2022	832	310,731	373.39.....	10,261	.....	.....	.....4,385	.....	.....23,745	.....	.....	....(5,192)	(1,869)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/04/2022	1,937	744,183	384.12.....	15,228	.....	.....	.....6,520	.....	.....36,819	.....	.....	....(7,694)	(1,974)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/13/2020	11/04/2022	...11,864	4,473,726	377.1.....	126,109	.....	.....	.....53,996	.....	.....297,884	.....	.....	....(63,717)	(20,983)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2020	11/15/2022	528	197,044	373.38.....	6,597	.....	.....	.....2,905	.....	.....15,081	.....	.....	....(3,309)	(1,093)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	09/30/2022	...15,974	4,973,052	311.33.....	166,505	.....	.....	.....67,095	.....	.....391,050	.....	.....	....(89,355)	3,945	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	09/14/2023	...10,777	3,377,265	313.38.....	133,363	.....	.....	.....80,877	.....	.....254,086	.....	.....	....(47,167)	15,002	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	10/10/2023	...12,355	3,889,772	314.83.....	146,761	.....	.....	.....90,433	.....	.....277,583	.....	.....	....(50,619)	18,382	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	10/12/2023	...20,124	6,384,385	317.26.....	217,036	.....	.....	.....133,894	.....	.....413,247	.....	.....	....(74,716)	30,558	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	09/20/2022	9,514	2,932,850	308.26.....	113,832	.....	.....	.....44,848	.....	.....260,980	.....	.....	....(62,008)	127	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	09/27/2023	...12,595	3,891,696	308.98.....	185,949	.....	.....	.....113,685	.....	.....344,947	.....	.....	....(64,940)	16,673	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	10/06/2023	...10,988	3,523,843	320.71.....	102,161	.....	.....	.....62,801	.....	.....196,627	.....	.....	....(35,371)	16,654	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	10/06/2022	9,734	3,043,690	312.69.....	95,435	.....	.....	.....38,959	.....	.....225,853	.....	.....	....(50,764)	3,320	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/20/2020	09/29/2023	8,211	2,584,792	314.81.....	96,930			59,334		184,283			(33,786)	11,983			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	10/02/2023	...27,127	8,575,548	316.13.....	304,287	.....	.....	.....186,602	.....	.....580,276	.....	.....	....(105,758)	40,263	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	10/05/2023	..19,734	6,188,830	313.61.....	245,261	.....	.....	.....150,677	.....	.....462,774	.....	.....	....(84,998)	28,773	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/18/2023	...23,307	7,271,299	311.98.....	305,453	.....	.....	.....185,708	.....	.....577,331	.....	.....	....(107,610)	32,041	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/21/2023	..20,344	6,344,161	311.85.....	268,450	.....	.....	.....163,518	.....	.....506,310	.....	.....	....(94,298)	28,094	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	10/06/2023	...25,677	8,144,849	317.21.....	276,391	.....	.....	.....169,904	.....	.....527,681	.....	.....	....(95,695)	38,642	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/28/2023	...15,041	4,730,156	314.49.....	179,725	.....	.....	.....109,947	.....	.....341,465	.....	.....	....(62,706)	21,837	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/23/2022	...9,341	2,863,021	306.51.....	121,367	.....	.....	.....48,147	.....	.....272,209	.....	.....	....(65,815)	(979)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/20/2023	...10,307	3,189,272	309.42.....	149,118	.....	.....	.....90,774	.....	.....278,154	.....	.....	....(52,432)	13,545	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/29/2023	...12,216	3,809,353	311.84.....	162,035	.....	.....	.....99,186	.....	.....304,393	.....	.....	....(56,479)	17,165	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/15/2023	...15,776	5,009,013	317.5.....	165,265	.....	.....	.....100,288	.....	.....319,323	.....	.....	....(58,392)	22,886	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/25/2023	...27,186	8,468,858	311.52.....	364,200	.....	.....	.....222,391	.....	.....684,577	.....	.....	....(127,438)	37,668	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/22/2023	...22,291	6,962,692	312.36.....	288,555	.....	.....	.....175,873	.....	.....545,183	.....	.....	....(101,262)	31,101	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	09/19/2023	...14,964	4,683,393	312.97.....	188,798	.....	.....	.....114,857	.....	.....358,202	.....	.....	....(66,448)	20,933	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	10/06/2023	...12,654	3,971,065	313.81.....	156,140	.....	.....	.....95,983	.....	.....294,696	.....	.....	....(54,060)	18,530	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/20/2020	10/12/2022	9,188	2,891,590	314.71.....	81,882	.....	.....	.....33,849	.....	.....196,035	.....	.....	....(43,174)	4,187	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/10/2022	4,397	1,657,822	377.01.....	51,976	.....	.....	.....22,978	.....	.....110,878	.....	.....	....(26,728)	(2,110)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/25/2022	4,928	1,908,741	387.35.....	38,140	.....	.....	.....17,303	.....	.....81,754	.....	.....	....(19,206)	904	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/25/2022	5,485	2,086,050	380.29.....	57,432	.....	.....	.....26,055	.....	.....122,737	.....	.....	....(28,921)	(1,194)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/25/2022	4,203	1,616,524	384.59.....	36,736	.....	.....	.....16,666	.....	.....78,882	.....	.....	....(18,500)	210	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/28/2022	7,136	2,733,696	383.06.....	66,726	.....	.....	.....30,422	.....	.....143,035	.....	.....	....(33,463)	(284)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/29/2022	3,732	1,415,038	379.2.....	40,973	.....	.....	.....18,711	.....	.....87,123	.....	.....	....(20,520)	(1,078)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2020	11/10/2023	1,844	697,689	378.42.....	27,600			17,440		47,248			(9,365)	1,917			03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/13/2023	..68,228	26,042,437	381.7.....	924,483	.....	.....	.....585,105	.....	.....1,577,366	.....	.....	....(312,793)	83,060	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/14/2023	..28,599	10,837,241	378.94.....	422,405	.....	.....	.....267,484	.....	.....721,794	.....	.....	....(142,785)	30,924	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/15/2023	..30,304	11,516,974	380.05.....	432,739	.....	.....	.....274,175	.....	.....738,888	.....	.....	....(146,143)	34,548	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/16/2023	..49,440	18,854,979	381.37.....	678,318	.....	.....	.....430,000	.....	.....1,155,956	.....	.....	....(228,866)	59,987	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/14/2022	2,797	1,058,060	378.3.....	31,493	.....	.....	.....14,021	.....	.....67,328	.....	.....	....(16,104)	(1,039)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/17/2023	..39,426	15,089,662	382.73.....	518,457	.....	.....	.....328,836	.....	.....882,052	.....	.....	....(174,767)	50,200	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/17/2023	..39,705	15,300,742	385.36.....	480,431	.....	.....	.....304,718	.....	.....812,965	.....	.....	....(161,949)	55,083	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/20/2023	..68,603	26,285,117	383.15.....	891,835	.....	.....	.....566,558	.....	.....1,514,815	.....	.....	....(299,796)	88,983	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/21/2023	..27,219	10,374,899	381.17.....	376,705	.....	.....	.....239,437	.....	.....641,200	.....	.....	....(126,515)	32,896	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/22/2023	..24,302	9,276,339	381.71.....	330,994	.....	.....	.....210,494	.....	.....562,713	.....	.....	....(111,061)	30,117	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/22/2023	..11,056	4,268,205	386.04.....	131,239	.....	.....	.....83,461	.....	.....221,430	.....	.....	....(44,035)	15,649	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/24/2023	..47,244	18,107,097	383.27.....	613,223	.....	.....	.....390,387	.....	.....1,039,985	.....	.....	....(205,380)	61,799	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/27/2023	..52,409	20,114,154	383.79.....	670,315	.....	.....	.....427,402	.....	.....1,134,833	.....	.....	....(223,883)	69,907	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/28/2023	..35,662	13,665,456	383.19.....	465,037	.....	.....	.....296,669	.....	.....787,939	.....	.....	....(155,179)	46,658	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/29/2023	..29,668	11,363,568	383.02.....	389,249	.....	.....	.....248,449	.....	.....659,348	.....	.....	....(129,770)	38,723	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/15/2022	1,747	654,722	374.87.....	22,530	.....	.....	.....10,049	.....	.....47,493	.....	.....	....(11,505)	(1,136)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/16/2022	5,469	2,091,766	382.46.....	51,903	.....	.....	.....23,189	.....	.....111,948	.....	.....	....(26,467)	(481)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/17/2022	5,252	1,985,758	378.12.....	59,659	.....	.....	.....26,700	.....	.....127,330	.....	.....	....(30,379)	(2,040)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/18/2022	6,378	2,407,079	377.41.....	74,621	.....	.....	.....33,455	.....	.....158,724	.....	.....	....(37,945)	(2,793)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/18/2022	4,483	1,702,103	379.71.....	47,785	.....	.....	.....21,423	.....	.....102,401	.....	.....	....(24,299)	(1,204)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/21/2022	4,004	1,520,076	379.63.....	42,924	.....	.....	.....19,343	.....	.....91,814	.....	.....	....(21,736)	(1,084)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2020	11/23/2022	4,802	1,839,143	383.02.....	44,800			20,256		96,238			(22,623)	(201)			03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/24/2023	...20,276	6,510,109	321.08.....	203,422	.....	.....	.....130,341	.....	.....362,003	.....	.....	.....(68,569)	46,437	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/20/2023	..17,297	5,502,947	318.14.....	194,946	.....	.....	.....124,650	.....	.....346,186	.....	.....	.....(65,956)	40,646	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	12/04/2023	..20,956	6,827,229	325.79.....	173,760	.....	.....	.....111,908	.....	.....307,927	.....	.....	.....(58,033)	45,461	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/18/2023	..19,441	6,127,602	315.19.....	240,923	.....	.....	.....151,298	.....	.....431,646	.....	.....	.....(84,091)	44,828	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/27/2023	..25,553	8,058,505	315.37.....	316,243	.....	.....	.....199,606	.....	.....564,403	.....	.....	.....(109,436)	59,531	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/28/2022	..14,524	4,523,502	311.46.....	163,532	.....	.....	.....71,307	.....	.....354,526	.....	.....	.....(86,536)	17,621	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/03/2023	..33,737	10,528,662	312.08.....	475,494	.....	.....	.....301,281	.....	.....837,070	.....	.....	.....(163,457)	80,431	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/13/2023	..3,344	1,062,382	317.68.....	37,402	.....	.....	.....23,421	.....	.....67,595	.....	.....	.....(13,118)	7,533	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/26/2023	..39,453	12,464,033	315.92.....	477,547	.....	.....	.....301,250	.....	.....853,960	.....	.....	.....(165,413)	91,489	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/10/2022	..17,001	5,387,177	316.87.....	148,788	.....	.....	.....66,435	.....	.....331,264	.....	.....	.....(77,274)	22,335	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/16/2023	..18,046	5,745,919	318.41.....	196,334	.....	.....	.....123,157	.....	.....354,853	.....	.....	.....(68,660)	40,549	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/19/2023	..17,014	5,374,325	315.88.....	205,327	.....	.....	.....129,018	.....	.....368,374	.....	.....	.....(71,598)	39,120	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	12/06/2023	..2,159	682,740	316.29.....	26,438	.....	.....	.....17,044	.....	.....46,417	.....	.....	.....(8,814)	5,247	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/20/2023	..17,255	5,456,474	316.22.....	205,592	.....	.....	.....129,257	.....	.....368,999	.....	.....	.....(71,622)	39,637	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	10/31/2023	..22,099	6,879,581	311.31.....	319,986	.....	.....	.....202,415	.....	.....562,521	.....	.....	.....(110,312)	52,572	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/17/2023	..19,689	6,357,339	322.88.....	182,274	.....	.....	.....116,363	.....	.....325,868	.....	.....	.....(61,842)	43,725	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/13/2023	..17,866	5,750,536	321.87.....	172,022	.....	.....	.....109,586	.....	.....308,006	.....	.....	.....(58,582)	40,010	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	12/06/2022	..3,466	1,099,901	317.3.....	30,481	.....	.....	.....14,213	.....	.....66,613	.....	.....	.....(15,264)	4,811	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	12/02/2022	..18,957	6,026,897	317.93.....	160,845	.....	.....	.....74,527	.....	.....353,591	.....	.....	.....(80,993)	26,077	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/23/2022	..14,693	4,656,404	316.92.....	129,964	.....	.....	.....59,339	.....	.....286,407	.....	.....	.....(66,268)	19,848	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/08/2023	..17,837	5,633,357	315.82.....	218,573	.....	.....	.....138,868	.....	.....388,365	.....	.....	.....(74,784)	42,060	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/07/2020	11/04/2022	..13,514	4,202,533	310.97.....	156,574			69,163		336,336			(82,020)	16,571			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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEMI	12/07/2020	11/06/2023	...33,732	10,800,257	320.18.....	346,543	.....	.....	.....219,934	.....	.....621,596	.....	.....	....(118,792)	76,406	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/07/2020	11/10/2023	..22,731	7,272,819	319.95.....	236,437	.....	.....	.....150,380	.....	.....423,106	.....	.....	....(80,745)	51,862	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/07/2020	10/23/2023	..28,934	9,241,243	319.39.....	303,937	.....	.....	.....191,411	.....	.....548,360	.....	.....	....(105,579)	64,974	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/07/2020	10/13/2023	..32,923	10,551,902	320.5.....	327,805	.....	.....	.....205,273	.....	.....595,318	.....	.....	....(114,967)	72,192	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/07/2020	11/16/2023	..23,993	7,677,123	319.97.....	250,453	.....	.....	.....159,804	.....	.....446,883	.....	.....	....(85,052)	55,120	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/07/2020	10/21/2022	..15,342	4,856,983	316.58.....	133,480	.....	.....	.....57,430	.....	.....301,690	.....	.....	....(71,360)	19,262	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/07/2020	12/01/2023	..18,177	5,802,739	319.24.....	197,528	.....	.....	.....127,021	.....	.....349,549	.....	.....	....(66,154)	42,820	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	11/18/2022	..2,289	870,069	380.18.....	26,135	.....	.....	.....11,951	.....	.....51,341	.....	.....	....(13,554)	2,068	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/13/2022	1,917	730,829	381.16.....	21,455	.....	.....	.....10,211	.....	.....41,664	.....	.....	....(10,744)	1,853	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	11/13/2023	484	182,752	377.79.....	7,904	.....	.....	.....5,069	.....	.....12,645	.....	.....	....(2,709)	1,086	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	11/30/2023	..35,249	13,533,268	383.93.....	482,563	.....	.....	.....312,168	.....	.....760,227	.....	.....	....(162,806)	85,463	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/01/2023	..39,895	15,373,174	385.34.....	522,626	.....	.....	.....338,255	.....	.....820,619	.....	.....	....(176,159)	97,196	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/01/2023	..25,815	10,064,678	389.88.....	292,740	.....	.....	.....189,468	.....	.....452,077	.....	.....	....(98,673)	63,818	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/04/2023	..58,993	22,745,225	385.56.....	769,265	.....	.....	.....498,637	.....	.....1,205,441	.....	.....	....(258,575)	144,595	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/05/2023	..21,226	8,147,057	383.83.....	292,278	.....	.....	.....189,549	.....	.....459,915	.....	.....	....(98,153)	51,600	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/06/2023	..30,347	11,661,327	384.26.....	412,422	.....	.....	.....267,599	.....	.....648,362	.....	.....	....(138,373)	73,851	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/07/2023	..45,530	17,623,193	387.07.....	566,845	.....	.....	.....367,980	.....	.....883,675	.....	.....	....(190,009)	112,191	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/08/2023	..42,417	16,356,820	385.62.....	553,117	.....	.....	.....359,246	.....	.....865,873	.....	.....	....(185,236)	104,049	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	11/30/2022	7,110	2,720,897	382.7.....	74,012	.....	.....	.....34,518	.....	.....144,719	.....	.....	....(37,737)	7,093	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/08/2023	..12,233	4,750,653	388.36.....	146,302	.....	.....	.....95,022	.....	.....226,903	.....	.....	....(48,996)	30,301	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/11/2023	..60,553	23,351,805	385.64.....	790,827	.....	.....	.....514,400	.....	.....1,236,378	.....	.....	....(264,115)	149,182	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/14/2020	12/12/2023	..23,938	9,215,840	384.98.....	319,100			207,664		499,991			(106,473)	58,621			03.....

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E18.92

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	12/14/2020	12/13/2023	...42,143	16,195,566	384.3.....	574,410	.....	.....	.....373,997	.....	.....900,784	.....	.....	....(191,486)	103,244	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/01/2022	2,233	864,529	387.19.....	19,247	.....	.....	.....8,991	.....	.....37,427	.....	.....	....(9,800)	2,426	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/02/2022	..22,412	8,581,614	382.91.....	231,512	.....	.....	.....108,319	.....	.....452,538	.....	.....	....(117,711)	22,370	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/06/2022	6,149	2,339,253	380.44.....	70,465	.....	.....	.....33,177	.....	.....137,154	.....	.....	....(35,629)	5,778	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/07/2022	3,026	1,148,235	379.43.....	36,103	.....	.....	.....17,025	.....	.....70,165	.....	.....	....(18,229)	2,729	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/09/2022	4,816	1,849,941	384.12.....	47,631	.....	.....	.....22,531	.....	.....92,686	.....	.....	....(23,983)	5,014	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/09/2022	1,335	506,925	379.81.....	15,709	.....	.....	.....7,431	.....	.....30,517	.....	.....	....(7,910)	1,225	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/14/2020	12/12/2022	3,042	1,161,705	381.9.....	33,035	.....	.....	.....15,699	.....	.....64,180	.....	.....	....(16,565)	3,019	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/17/2020	12/15/2022	1,113	421,712	378.91.....	14,769	.....	.....	.....7,099	.....	.....26,353	.....	.....	....(7,386)	2,170	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	11/03/2022	9,711	2,616,548	269.44.....	125,176	.....	.....	.....57,000	.....	.....330,377	.....	.....	....(67,805)	7,316	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/27/2022	..17,115	4,813,237	281.23.....	123,399	.....	.....	.....61,189	.....	.....387,076	.....	.....	....(61,870)	18,313	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/28/2022	3,528	998,055	282.93.....	23,070	.....	.....	.....11,456	.....	.....74,257	.....	.....	....(11,551)	3,762	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	11/16/2023	446	123,114	275.8.....	5,455	.....	.....	.....3,553	.....	.....12,536	.....	.....	....(1,891)	892	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	11/09/2022	8,842	2,418,137	273.47.....	93,641	.....	.....	.....43,092	.....	.....265,606	.....	.....	....(50,274)	7,964	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	11/17/2022	..10,857	2,992,313	275.6.....	103,363	.....	.....	.....48,216	.....	.....303,475	.....	.....	....(54,847)	10,407	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	11/23/2022	..11,397	3,160,257	277.29.....	99,495	.....	.....	.....46,872	.....	.....299,877	.....	.....	....(52,337)	11,357	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/01/2022	..13,360	3,720,098	278.45.....	110,087	.....	.....	.....52,527	.....	.....336,716	.....	.....	....(57,246)	13,612	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/06/2022	..10,699	2,990,905	279.55.....	83,238	.....	.....	.....40,025	.....	.....258,495	.....	.....	....(42,978)	11,054	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/09/2022	..12,302	3,426,991	278.58.....	101,243	.....	.....	.....48,905	.....	.....308,625	.....	.....	....(52,052)	12,621	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/15/2022	..11,866	3,338,072	281.31.....	84,250	.....	.....	.....41,063	.....	.....267,190	.....	.....	....(42,952)	12,536	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/21/2022	..11,199	3,149,691	281.24.....	80,299	.....	.....	.....39,480	.....	.....253,048	.....	.....	....(40,596)	11,937	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/14/2022	..10,444	3,994,543	382.47.....	119,271	.....	.....	.....58,046	.....	.....215,507	.....	.....	....(60,891)	21,061	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.93

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/14/2023	...41,795	16,129,933	385.93.....	573,845	.....	.....	.....379,014	.....	.....845,606	.....	.....	.....(193,768)	142,651	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/15/2023	..50,304	19,519,918	388.04.....	647,411	.....	.....	.....427,807	.....	.....945,942	.....	.....	.....(218,406)	170,357	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/15/2023	..29,214	11,466,538	392.5.....	326,029	.....	.....	.....215,439	.....	.....466,481	.....	.....	.....(109,987)	95,955	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/18/2023	..66,292	25,721,951	388.01.....	855,167	.....	.....	.....565,896	.....	.....1,249,210	.....	.....	.....(287,693)	224,558	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/19/2023	..24,989	9,683,640	387.52.....	327,603	.....	.....	.....216,889	.....	.....479,230	.....	.....	.....(110,109)	84,988	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/20/2023	..21,961	8,506,301	387.33.....	289,671	.....	.....	.....191,867	.....	.....424,111	.....	.....	.....(97,270)	74,681	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/21/2023	..46,951	18,177,080	387.15.....	623,509	.....	.....	.....413,183	.....	.....912,598	.....	.....	.....(209,179)	160,283	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/22/2023	..44,643	17,263,614	386.7.....	601,347	.....	.....	.....398,683	.....	.....881,651	.....	.....	.....(201,558)	152,620	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/22/2023	..21,101	8,279,162	392.35.....	237,603	.....	.....	.....157,527	.....	.....339,835	.....	.....	.....(79,639)	69,524	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/26/2023	..46,050	17,773,899	385.97.....	635,950	.....	.....	.....422,411	.....	.....933,658	.....	.....	.....(212,374)	158,365	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/16/2022	..13,937	5,385,536	386.43.....	135,604	.....	.....	.....66,190	.....	.....243,408	.....	.....	.....(69,036)	27,496	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/27/2023	..26,779	10,315,419	385.21.....	378,651	.....	.....	.....251,624	.....	.....557,236	.....	.....	.....(126,334)	92,341	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/28/2023	..57,440	22,305,827	388.33.....	738,109	.....	.....	.....490,721	.....	.....1,073,613	.....	.....	.....(246,039)	195,452	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/16/2022	4,366	1,699,918	389.35.....	37,548	.....	.....	.....18,328	.....	.....66,694	.....	.....	.....(19,116)	8,403	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/19/2022	3,429	1,324,838	386.33.....	33,607	.....	.....	.....16,476	.....	.....60,240	.....	.....	.....(17,038)	6,798	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/20/2022	3,087	1,180,350	382.39.....	35,529	.....	.....	.....17,443	.....	.....64,014	.....	.....	.....(17,987)	6,255	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/21/2022	7,696	2,955,010	383.99.....	83,112	.....	.....	.....40,863	.....	.....149,548	.....	.....	.....(42,018)	15,468	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/22/2022	5,141	1,987,617	386.62.....	49,919	.....	.....	.....24,579	.....	.....89,272	.....	.....	.....(25,202)	10,199	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/23/2022	9,093	3,500,109	384.94.....	94,654	.....	.....	.....46,672	.....	.....169,893	.....	.....	.....(47,721)	18,220	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2020	12/28/2022	..12,392	4,772,399	385.11.....	128,632	.....	.....	.....63,874	.....	.....230,336	.....	.....	.....(64,405)	24,878	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/07/2021	12/07/2022	..13,975	4,440,594	317.76.....	.....	.....128,836	.....	.....63,028	.....	.....263,037	.....	.....	.....(65,808)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	01/07/2021	11/20/2023	..22,385	7,098,795	317.12.....	.....	.....278,741	.....	.....183,867	.....	.....465,553	.....	.....	.....(94,873)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.94

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	01/07/2021	12/04/2023	...27,097	8,628,877	318.44.....	.....	.....323,351	.....	.....214,752	.....	.....537,709	.....	.....	....(108,600)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	11/15/2023	..21,360	6,785,680	317.68.....	.....	.....259,374	.....	.....170,667	.....	.....434,586	.....	.....	....(88,707)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/20/2023	..17,446	5,588,682	320.35.....	.....	.....195,120	.....	.....130,565	.....	.....322,731	.....	.....	....(64,555)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	01/04/2023	..15,196	4,848,524	319.07.....	.....	.....134,979	.....	.....68,703	.....	.....271,144	.....	.....	....(66,276)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	11/28/2023	..18,699	5,923,342	316.77.....	.....	.....237,217	.....	.....157,092	.....	.....394,543	.....	.....	....(80,126)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/08/2023	..15,197	4,914,393	323.37.....	.....	.....149,027	.....	.....99,164	.....	.....247,990	.....	.....	....(49,863)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/19/2022	..14,009	4,442,143	317.1.....	.....	.....134,968	.....	.....67,198	.....	.....272,407	.....	.....	....(67,770)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	01/04/2024	..15,554	5,028,385	323.29.....	.....	.....156,133	.....	.....105,189	.....	.....256,714	.....	.....	....(50,944)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	01/06/2023	2,336	757,923	324.52.....	.....	.....15,702	.....	.....8,014	.....	.....31,682	.....	.....	....(7,689)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/22/2023	..33,076	...10,794,402	326.35.....	.....	.....289,365	.....	.....193,807	.....	.....477,342	.....	.....	....(95,558)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/29/2023	..15,377	5,029,656	327.08.....	.....	.....131,169	.....	.....88,133	.....	.....215,473	.....	.....	....(43,036)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/28/2023	..23,873	7,720,447	323.4.....	.....	.....237,389	.....	.....159,430	.....	.....391,413	.....	.....	....(77,958)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/15/2023	..28,658	9,354,124	326.41.....	.....	.....248,613	.....	.....165,975	.....	.....411,423	.....	.....	....(82,638)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/07/2023	..29,553	9,435,806	319.28.....	.....	.....341,849	.....	.....227,362	.....	.....568,204	.....	.....	....(114,487)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/12/2023	..14,798	4,749,601	320.96.....	.....	.....160,616	.....	.....107,077	.....	.....266,718	.....	.....	....(53,539)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	12/14/2023	..23,409	7,541,245	322.15.....	.....	.....242,461	.....	.....161,792	.....	.....402,386	.....	.....	....(80,669)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/07/2021	01/05/2024	..17,287	5,665,560	327.73.....	.....	.....144,224	.....	.....97,209	.....	.....235,995	.....	.....	....(47,015)	.....	.....	.....	03.....
JAN 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	01/12/2021	01/10/2022	3,545	2,007,914	566.42.....	.....	.....177,459	.....	.....4,424	.....	.....317,298	.....	.....	....(173,035)	.....	.....	.....	03.....
JAN 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	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 7H6GLXDRUGQFU57R	01/14/2021	01/07/2022	..25,912	9,945,552	383.82.....	.....	.....226,471	.....	.....3,849	.....	.....460,446	.....	.....	....(222,622)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2021	01/07/2022	.....	.....	414.28.....	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/14/2021	01/10/2022	..13,385	5,136,834	383.78.....	.....	.....117,920	.....	.....2,981	.....	.....238,378	.....	.....	....(114,939)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.95

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	01/14/2021	01/10/2022	.....	.....	414.72.....	.....	.....(0)	.....	.....	.....	.....(1)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/11/2022	6,596	2,525,058	382.82.....	.....	.....60,815	.....	.....1,703	.....	.....123,802	.....	.....	.....(59,111)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/11/2022	.....	.....	413.33.....	.....	.....(0)	.....	.....	.....	.....(3)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/12/2022	1,260	481,568	382.23.....	.....	.....10,772	.....	.....331	.....	.....24,391	.....	.....	.....(10,441)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/12/2022	.....	.....	404.21.....	.....	.....(0)	.....	.....	.....	.....(638)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/13/2022	...13,371	5,130,043	383.68.....	.....	.....116,191	.....	.....3,884	.....	.....239,457	.....	.....	.....(112,307)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/13/2022	.....	.....	411.98.....	.....	.....(0)	.....	.....	.....	.....(53)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/03/2022	..24,974	9,484,395	379.77.....	.....	.....263,476	.....	.....1,510	.....	.....544,928	.....	.....	.....(261,966)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/03/2022	.....	.....	409.94.....	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/04/2022	9,564	3,631,975	379.76.....	.....	.....98,699	.....	.....846	.....	.....208,776	.....	.....	.....(97,853)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/04/2022	.....	.....	407.56.....	.....	.....(0)	.....	.....	.....	.....(14)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/05/2022	2,359	896,764	380.07.....	.....	.....23,689	.....	.....270	.....	.....50,775	.....	.....	.....(23,419)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/05/2022	.....	.....	406.73.....	.....	.....(0)	.....	.....	.....	.....(29)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/06/2022	...13,795	5,276,384	382.48.....	.....	.....127,468	.....	.....1,811	.....	.....263,620	.....	.....	.....(125,657)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/06/2022	.....	.....	411.83.....	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/07/2022	...37,134	14,254,552	383.87.....	.....	.....322,321	.....	.....5,479	.....	.....657,995	.....	.....	.....(316,843)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/14/2021	01/07/2022	.....	.....	413.85.....	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	01/20/2021	01/14/2022	7,214	27,185,814	3,768.25.....	.....	.....1,111,673	.....	.....40,481	.....	.....7,174,425	.....	.....	.....(1,071,192)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	01/20/2021	01/14/2022	.....	.....	4,032.03.....	.....	.....(0)	.....	.....	.....	.....(5,273,260)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	01/20/2021	01/14/2022	..18,525	69,805,965	3,768.25.....	.....	.....3,352,057	.....	.....122,064	.....	.....18,422,023	.....	.....	.....(3,229,993)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	01/20/2021	01/14/2022	.....	.....	4,088.55.....	.....	.....(0)	.....	.....	.....	.....(12,495,804)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	01/20/2021	01/14/2022	878	3,309,013	3,768.25.....		143,407		5,222		873,259			(138,185)				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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	01/20/2021	01/14/2022	.....	.....	4,050.87.....	.....	.....(0)	.....	.....	.....	.....(625,343)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	01/20/2021	01/14/2022	260	978,954	3,768.25.....	.....	.....45,889	.....	.....1,671	.....	.....258,349	.....	.....	.....(44,218)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	01/20/2021	01/14/2022	.....	.....	4,079.13.....	.....	.....(0)	.....	.....	.....	.....(177,681)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	01/20/2021	01/14/2022	660	2,488,175	3,768.25.....	.....	.....135,560	.....	.....4,936	.....	.....656,638	.....	.....	.....(130,623)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	01/20/2021	01/14/2022	.....	.....	4,145.08.....	.....	.....(0)	.....	.....	.....	.....(408,205)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	01/19/2021	01/14/2022	#####	73,990,207	3,768.25.....	.....	.....3,105,369	.....	.....112,765	.....	.....6,288,974	.....	.....	.....(2,992,604)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	01/19/2021	01/14/2022	#####	86,109,589	3,768.25.....	.....	.....4,124,649	.....	.....149,778	.....	.....9,041,229	.....	.....	.....(3,974,872)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	01/19/2021	01/14/2022	#####	5,935,343	3,768.25.....	.....	.....253,855	.....	.....9,218	.....	.....519,327	.....	.....	.....(244,636)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	01/19/2021	01/14/2022	#####	3,077,342	3,768.25.....	.....	.....141,219	.....	.....5,128	.....	.....300,032	.....	.....	.....(136,091)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	01/19/2021	01/14/2022	#####	9,146,639	3,768.25.....	.....	.....517,425	.....	.....18,789	.....	.....1,365,119	.....	.....	.....(498,636)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/20/2021	01/14/2022	...42,145	16,127,187	382.66.....	.....	.....410,070	.....	.....14,933	.....	.....797,770	.....	.....	.....(395,138)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/20/2021	01/13/2023	1,885	721,203	382.66.....	.....	.....25,406	.....	.....13,284	.....	.....38,941	.....	.....	.....(12,122)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/21/2021	01/13/2023	1,024	320,248	312.62.....	.....	.....12,442	.....	.....6,533	.....	.....24,091	.....	.....	.....(5,909)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	01/21/2021	01/14/2022	9,952	3,111,100	312.62.....	.....	.....83,204	.....	.....3,056	.....	.....229,078	.....	.....	.....(80,148)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	12/16/2022	2,777	1,073,132	386.38.....	.....	.....30,746	.....	.....15,596	.....	.....48,616	.....	.....	.....(15,149)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	12/29/2023	...52,943	20,589,708	388.9.....	.....	.....739,091	.....	.....504,051	.....	.....970,083	.....	.....	.....(235,039)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	12/29/2023	..14,550	5,713,152	392.65.....	.....	.....180,859	.....	.....123,344	.....	.....232,367	.....	.....	.....(57,515)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	01/02/2024	..47,483	18,354,187	386.54.....	.....	.....713,674	.....	.....487,566	.....	.....946,056	.....	.....	.....(226,108)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	01/03/2024	..24,205	9,305,286	384.44.....	.....	.....387,276	.....	.....264,693	.....	.....517,731	.....	.....	.....(122,583)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	01/04/2024	..27,898	10,825,179	388.03.....	.....	.....401,170	.....	.....274,308	.....	.....528,162	.....	.....	.....(126,863)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	01/05/2024	..37,692	14,662,052	389.....	.....	.....526,552	.....	.....360,195	.....	.....689,804	.....	.....	.....(166,357)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	01/25/2021	01/05/2024	..25,513	10,028,988	393.09.....		314,068		214,842		401,916			(99,225)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	01/25/2021	01/08/2024	...45,032	17,670,095	392.39.....	567,403	.....	.....	.....388,639	.....	.....729,256	.....	.....	.....(178,764)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/09/2024	...27,723	10,873,094	392.2.....	351,809	.....	.....	.....241,073	.....	.....452,328	.....	.....	.....(110,737)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/10/2024	...24,289	9,493,661	390.86.....	321,346	.....	.....	.....220,292	.....	.....416,504	.....	.....	.....(101,054)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	12/29/2022	2,506	963,062	384.35.....	30,369	.....	.....	.....15,683	.....	.....48,102	.....	.....	.....(14,686)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/11/2024	...38,930	15,244,485	391.59.....	503,750	.....	.....	.....345,482	.....	.....650,109	.....	.....	.....(158,268)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	12/30/2022	5,443	2,102,121	386.19.....	61,400	.....	.....	.....31,749	.....	.....96,656	.....	.....	.....(29,650)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/03/2023	3,119	1,197,988	384.09.....	38,333	.....	.....	.....19,927	.....	.....60,636	.....	.....	.....(18,406)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/05/2023	3,671	1,421,570	387.22.....	39,943	.....	.....	.....20,818	.....	.....62,472	.....	.....	.....(19,125)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/06/2023	...16,319	6,353,321	389.33.....	163,023	.....	.....	.....85,075	.....	.....252,449	.....	.....	.....(77,947)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/09/2023	3,967	1,549,843	390.67.....	37,569	.....	.....	.....19,681	.....	.....57,718	.....	.....	.....(17,887)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/10/2023	3,526	1,357,691	385.06.....	41,958	.....	.....	.....22,009	.....	.....65,998	.....	.....	.....(19,949)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/25/2021	01/11/2023	5,111	1,987,915	388.94.....	52,082	.....	.....	.....27,354	.....	.....80,725	.....	.....	.....(24,728)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/21/2022	...21,612	8,295,206	383.82.....	161,011	.....	.....	.....9,148	.....	.....384,026	.....	.....	.....(151,863)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/21/2022	.....	.....	413.24.....	(0)	.....	.....	.....	.....	.....(301)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/24/2022	...19,934	7,652,758	383.91.....	147,709	.....	.....	.....9,570	.....	.....352,410	.....	.....	.....(138,139)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/24/2022	.....	.....	412.73.....	(0)	.....	.....	.....	.....	.....(612)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/25/2022	9,154	3,515,165	384.02.....	68,286	.....	.....	.....4,604	.....	.....160,821	.....	.....	.....(63,682)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/25/2022	.....	.....	414.5.....	(0)	.....	.....	.....	.....	.....(126)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/26/2022	5,840	2,242,900	384.07.....	42,923	.....	.....	.....3,006	.....	.....102,309	.....	.....	.....(39,917)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/26/2022	.....	.....	412.72.....	(0)	.....	.....	.....	.....	.....(236)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/27/2022	...22,194	8,478,594	382.03.....	183,319	.....	.....	.....13,314	.....	.....434,072	.....	.....	.....(170,005)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/27/2022			411.62.....	(0)					(1,691)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/28/2022	...32,060	12,240,752	381.81.....	.....	.....269,302	.....	.....20,254	.....	.....634,093	.....	.....	.....(249,048)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/28/2022	.....	.....	412.12.....	.....	.....(0)	.....	.....	.....	.....(2,163)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	..22,290	8,524,435	382.44.....	.....	.....177,648	.....	.....6,694	.....	.....426,825	.....	.....	.....(170,954)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	.....	.....	412.04.....	.....	.....(0)	.....	.....	.....	.....(121)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/18/2022	7,805	2,986,159	382.6.....	.....	.....62,283	.....	.....3,034	.....	.....148,208	.....	.....	.....(59,249)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/18/2022	.....	.....	413.01.....	.....	.....(0)	.....	.....	.....	.....(65)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/19/2022	6,546	2,506,421	382.89.....	.....	.....50,536	.....	.....2,599	.....	.....122,405	.....	.....	.....(47,937)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/19/2022	.....	.....	410.79.....	.....	.....(0)	.....	.....	.....	.....(268)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/20/2022	715	274,138	383.49.....	.....	.....5,268	.....	.....285	.....	.....12,938	.....	.....	.....(4,983)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/20/2022	.....	.....	409.65.....	.....	.....(0)	.....	.....	.....	.....(62)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/21/2022	..22,857	8,784,902	384.34.....	.....	.....165,257	.....	.....9,390	.....	.....394,262	.....	.....	.....(155,867)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/21/2022	.....	.....	413.45.....	.....	.....(0)	.....	.....	.....	.....(280)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/21/2022	..33,764	12,961,796	383.89.....	.....	.....252,220	.....	.....14,331	.....	.....597,593	.....	.....	.....(237,889)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/21/2022	.....	.....	414.22.....	.....	.....(0)	.....	.....	.....	.....(256)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	...16,517	6,349,058	384.4.....	.....	.....118,921	.....	.....4,481	.....	.....283,910	.....	.....	.....(114,440)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	.....	.....	414.92.....	.....	.....(0)	.....	.....	.....	.....(7)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/28/2022	..61,075	23,200,526	379.87.....	.....	.....561,889	.....	.....42,259	.....	.....1,326,434	.....	.....	.....(519,630)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/28/2022	.....	.....	409.4.....	.....	.....(0)	.....	.....	.....	.....(12,830)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/31/2022	..50,958	19,362,580	379.97.....	.....	.....471,873	.....	.....39,105	.....	.....1,101,621	.....	.....	.....(432,767)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/31/2022	.....	.....	410.51.....	.....	.....(0)	.....	.....	.....	.....(8,682)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	..23,456	8,972,677	382.53.....	.....	.....187,415	.....	.....7,062	.....	.....447,053	.....	.....	.....(180,353)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/01/2021	01/14/2022			413.42.....		(0)				(40)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	...19,280	7,374,465	382.49.....	.....	.....152,506	.....	.....5,747	.....	.....368,233	.....	.....	.....(146,759)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/01/2021	01/14/2022	.....	.....	411.59.....	.....	.....(0)	.....	.....	.....	.....(148)	.....	.....	.....0	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	12/19/2023	...15,545	4,946,501	318.21.....	.....	.....179,195	.....	.....122,716	.....	.....312,107	.....	.....	.....(56,480)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	02/01/2024	...19,976	6,437,340	322.25.....	.....	.....201,805	.....	.....140,764	.....	.....346,536	.....	.....	.....(61,041)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	12/28/2023	...17,196	5,493,806	319.49.....	.....	.....189,470	.....	.....130,261	.....	.....329,462	.....	.....	.....(59,209)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/17/2024	...19,324	6,133,678	317.42.....	.....	.....234,241	.....	.....162,401	.....	.....401,704	.....	.....	.....(71,840)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/26/2024	...23,990	7,737,290	322.52.....	.....	.....238,620	.....	.....166,044	.....	.....411,049	.....	.....	.....(72,576)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/12/2024	...17,571	5,762,848	327.98.....	.....	.....136,950	.....	.....94,752	.....	.....237,860	.....	.....	.....(42,197)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/19/2024	...17,418	5,613,357	322.27.....	.....	.....174,125	.....	.....120,822	.....	.....300,883	.....	.....	.....(53,304)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	12/30/2022	6,124	1,950,619	318.51.....	.....	.....51,774	.....	.....27,120	.....	.....111,997	.....	.....	.....(24,654)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/25/2023	...15,261	4,866,078	318.85.....	.....	.....130,312	.....	.....70,503	.....	.....276,644	.....	.....	.....(59,809)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	02/02/2023	...12,130	3,847,327	317.18.....	.....	.....113,415	.....	.....61,934	.....	.....237,314	.....	.....	.....(51,482)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	12/14/2023	...16,538	5,269,096	318.6.....	.....	.....187,051	.....	.....127,812	.....	.....326,844	.....	.....	.....(59,239)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	12/22/2023	...16,782	5,334,194	317.85.....	.....	.....196,649	.....	.....134,845	.....	.....341,687	.....	.....	.....(61,804)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	02/02/2024	3,968	1,284,646	323.75.....	.....	.....37,714	.....	.....26,317	.....	.....64,816	.....	.....	.....(11,397)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/10/2023	...13,070	4,145,406	317.17.....	.....	.....119,567	.....	.....63,520	.....	.....254,578	.....	.....	.....(56,047)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/08/2024	...34,290	11,148,917	325.14.....	.....	.....301,271	.....	.....208,094	.....	.....524,548	.....	.....	.....(93,176)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/05/2024	...20,438	6,482,628	317.19.....	.....	.....248,057	.....	.....171,122	.....	.....427,502	.....	.....	.....(76,935)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/22/2024	...22,941	7,498,807	326.88.....	.....	.....189,253	.....	.....131,479	.....	.....327,257	.....	.....	.....(57,774)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/11/2024	...19,906	6,420,552	322.54.....	.....	.....195,604	.....	.....135,277	.....	.....339,403	.....	.....	.....(60,326)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/12/2024	...16,202	5,269,030	325.2.....	.....	.....142,462	.....	.....98,566	.....	.....247,528	.....	.....	.....(43,896)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/03/2021	01/02/2024	...17,993	5,742,796	319.16.....		201,610		138,904		349,539			(62,706)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	02/03/2021	01/29/2024	...16,676	5,402,137	323.94.....	.....	.....156,764	.....	.....109,216	.....	.....269,992	.....	.....	.....(47,548)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/12/2023	...3,660	1,434,942	392.11.....	.....	.....39,779	.....	.....21,367	.....	.....49,744	.....	.....	.....(18,412)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/16/2024	...58,149	...22,642,740	389.39.....	.....	.....933,296	.....	.....650,426	.....	.....1,053,507	.....	.....	.....(282,870)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/17/2024	...17,438	6,757,981	387.55.....	.....	.....295,220	.....	.....205,826	.....	.....337,055	.....	.....	.....(89,394)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/18/2024	...29,212	...11,347,355	388.45.....	.....	.....482,288	.....	.....336,386	.....	.....547,385	.....	.....	.....(145,902)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/19/2024	...44,211	...17,394,455	393.44.....	.....	.....630,452	.....	.....439,905	.....	.....691,378	.....	.....	.....(190,547)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/19/2024	...22,711	9,021,227	397.21.....	.....	.....288,436	.....	.....201,259	.....	.....306,902	.....	.....	.....(87,176)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/13/2023	...10,983	4,298,483	391.37.....	.....	.....123,012	.....	.....66,156	.....	.....154,879	.....	.....	.....(56,856)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/17/2023	3,735	1,450,258	388.3.....	.....	.....47,284	.....	.....25,553	.....	.....60,912	.....	.....	.....(21,730)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/18/2023	4,397	1,703,287	387.38.....	.....	.....57,688	.....	.....31,214	.....	.....74,739	.....	.....	.....(26,474)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/20/2023	5,339	2,076,454	388.9.....	.....	.....66,207	.....	.....35,909	.....	.....84,873	.....	.....	.....(30,298)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/20/2023	3,404	1,344,765	395.11.....	.....	.....32,946	.....	.....17,869	.....	.....39,985	.....	.....	.....(15,077)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/12/2024	...32,077	...12,555,227	391.41.....	.....	.....484,361	.....	.....337,006	.....	.....539,433	.....	.....	.....(147,355)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/12/2024	...20,967	8,313,515	396.5.....	.....	.....271,107	.....	.....188,629	.....	.....290,395	.....	.....	.....(82,477)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/09/2021	01/12/2024	7,900	3,112,979	394.06.....	.....	.....110,123	.....	.....76,621	.....	.....120,299	.....	.....	.....(33,502)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/20/2023	5,337	2,061,641	386.3.....	.....	.....76,531	.....	.....41,923	.....	.....95,146	.....	.....	.....(34,608)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/03/2023	...25,191	9,875,706	392.03.....	.....	.....293,729	.....	.....163,503	.....	.....348,769	.....	.....	.....(130,227)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/06/2023	...3,454	1,361,750	394.22.....	.....	.....37,065	.....	.....20,700	.....	.....43,044	.....	.....	.....(16,364)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/08/2023	...10,980	4,316,321	393.1.....	.....	.....123,308	.....	.....69,018	.....	.....144,831	.....	.....	.....(54,290)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/10/2023	8,570	3,370,243	393.25.....	.....	.....95,815	.....	.....53,747	.....	.....112,366	.....	.....	.....(42,068)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/10/2023	...14,526	5,750,307	395.85.....	.....	.....146,427	.....	.....82,137	.....	.....167,123	.....	.....	.....(64,290)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/13/2023	9,138	3,617,321	395.86.....		92,293		51,938		105,342			(40,354)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	02/16/2021	02/14/2023	4,416	1,742,251	394.57.....	.....	.....47,026	.....	.....26,493	.....	.....54,392	.....	.....	.....(20,533)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/15/2023	4,375	1,719,983	393.12.....	.....	.....49,352	.....	.....27,833	.....	.....57,931	.....	.....	.....(21,520)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/22/2024	...39,619	15,514,459	391.59.....	.....	.....621,228	.....	.....436,837	.....	.....664,474	.....	.....	.....(184,391)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/23/2024	...24,556	9,565,342	389.53.....	.....	.....408,859	.....	.....287,617	.....	.....443,728	.....	.....	.....(121,243)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/23/2023	...7,888	3,065,546	388.64.....	.....	.....103,883	.....	.....57,106	.....	.....127,068	.....	.....	.....(46,777)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/24/2024	...21,559	8,397,473	389.51.....	.....	.....359,390	.....	.....252,916	.....	.....389,979	.....	.....	.....(106,473)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/25/2024	...39,095	15,338,982	392.35.....	.....	.....600,111	.....	.....422,487	.....	.....638,305	.....	.....	.....(177,624)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/26/2024	...57,397	...22,634,649	394.35.....	.....	.....831,114	.....	.....585,346	.....	.....869,794	.....	.....	.....(245,768)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/26/2024	9,720	3,801,842	391.13.....	.....	.....154,745	.....	.....108,985	.....	.....166,011	.....	.....	.....(45,759)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/29/2024	...52,007	...20,160,968	387.66.....	.....	.....915,840	.....	.....645,774	.....	.....1,005,060	.....	.....	.....(270,066)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/30/2024	...26,769	10,321,389	385.57.....	.....	.....499,780	.....	.....352,540	.....	.....555,352	.....	.....	.....(147,240)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/31/2024	...21,100	8,153,538	386.43.....	.....	.....384,858	.....	.....271,580	.....	.....425,429	.....	.....	.....(113,278)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/01/2024	...56,883	...22,236,530	390.92.....	.....	.....913,534	.....	.....644,897	.....	.....981,045	.....	.....	.....(268,637)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/02/2024	...26,863	10,510,686	391.27.....	.....	.....427,390	.....	.....301,827	.....	.....457,650	.....	.....	.....(125,563)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/02/2024	...10,475	4,154,998	396.66.....	.....	.....141,936	.....	.....100,236	.....	.....145,670	.....	.....	.....(41,699)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/25/2023	6,631	2,587,319	390.17.....	.....	.....82,559	.....	.....45,489	.....	.....99,707	.....	.....	.....(37,070)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/02/2024	...14,216	5,665,703	398.55.....	.....	.....181,820	.....	.....128,403	.....	.....183,409	.....	.....	.....(53,417)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/05/2024	...49,510	19,485,643	393.57.....	.....	.....737,204	.....	.....521,221	.....	.....776,015	.....	.....	.....(215,983)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/06/2024	...14,842	5,828,325	392.68.....	.....	.....227,089	.....	.....160,619	.....	.....240,551	.....	.....	.....(66,470)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/07/2024	...16,637	6,542,154	393.22.....	.....	.....250,559	.....	.....177,287	.....	.....264,413	.....	.....	.....(73,272)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/08/2024	...57,703	...22,865,786	396.27.....	.....	.....793,987	.....	.....562,011	.....	.....817,081	.....	.....	.....(231,976)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/09/2024	...39,084	15,470,004	395.81.....	.....	.....545,619	.....	.....386,354	.....	.....563,636	.....	.....	.....(159,264)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/09/2024	...17,771	7,142,347	401.91.....	.....	.....205,611	.....	.....145,594	.....	.....200,537	.....	.....	.....(60,017)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/12/2024	..75,190	29,760,016	395.8.....	.....	.....1,051,902	.....	.....745,701	.....	.....1,086,312	.....	.....	.....(306,201)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/13/2024	..24,853	9,857,022	396.62.....	.....	.....339,237	.....	.....240,578	.....	.....348,024	.....	.....	.....(98,659)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/14/2024	..23,218	9,212,758	396.79.....	.....	.....315,536	.....	.....223,854	.....	.....323,150	.....	.....	.....(91,682)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/26/2023	5,916	2,317,921	391.81.....	.....	.....69,157	.....	.....38,149	.....	.....82,352	.....	.....	.....(31,008)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/15/2024	..36,284	14,373,145	396.13.....	.....	.....503,258	.....	.....357,166	.....	.....518,263	.....	.....	.....(146,092)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/27/2023	..12,537	4,878,111	389.09.....	.....	.....162,859	.....	.....89,940	.....	.....198,294	.....	.....	.....(72,918)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/27/2023	6,304	2,417,797	383.51.....	.....	.....100,366	.....	.....55,428	.....	.....126,473	.....	.....	.....(44,938)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/30/2023	4,404	1,698,513	385.71.....	.....	.....64,909	.....	.....35,969	.....	.....80,822	.....	.....	.....(28,940)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/31/2023	6,192	2,378,045	384.05.....	.....	.....96,905	.....	.....53,761	.....	.....121,719	.....	.....	.....(43,145)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/01/2023	..11,977	4,646,481	387.95.....	.....	.....162,887	.....	.....90,468	.....	.....199,828	.....	.....	.....(72,420)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/28/2022	363	138,152	380.28.....	.....	.....2,786	.....	.....219	.....	.....7,741	.....	.....	.....(2,568)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	01/28/2022	.....	.....	391.8.....	.....	.....(0)	.....	.....	.....	.....(3,586)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/10/2022	..27,366	10,616,616	387.95.....	.....	.....247,114	.....	.....27,688	.....	.....374,507	.....	.....	.....(219,427)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/10/2022	.....	.....	416.31.....	.....	.....(0)	.....	.....	.....	.....(1,061)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/11/2022	..20,574	7,987,331	388.22.....	.....	.....186,403	.....	.....21,348	.....	.....276,210	.....	.....	.....(165,055)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/11/2022	.....	.....	418.17.....	.....	.....(0)	.....	.....	.....	.....(407)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/11/2022	..59,532	23,154,952	388.95.....	.....	.....517,928	.....	.....59,316	.....	.....756,929	.....	.....	.....(458,612)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/11/2022	.....	.....	418.31.....	.....	.....(0)	.....	.....	.....	.....(1,109)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/14/2022	..26,783	10,419,301	389.03.....	.....	.....231,135	.....	.....28,172	.....	.....338,917	.....	.....	.....(202,964)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/14/2022	.....	.....	417.67.....	.....	.....(0)	.....	.....	.....	.....(848)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/15/2022	..11,670	4,541,077	389.11.....	.....	.....102,583	.....	.....12,752	.....	.....146,852	.....	.....	.....(89,831)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/15/2022	.....	.....	420.41.....	.....	.....(0)	.....	.....	.....	.....(133)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/01/2022	...9,850	3,764,000	382.12.....	.....	.....118,499	.....	.....10,556	.....	.....191,774	.....	.....	....(107,943)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/01/2022	.....	.....	413.62.....	.....	.....(0)	.....	.....	.....	.....(513)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/02/2022	5,088	1,951,356	383.51.....	.....	.....56,936	.....	.....5,221	.....	.....91,994	.....	.....	....(51,716)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/02/2022	.....	.....	413.68.....	.....	.....(0)	.....	.....	.....	.....(285)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/03/2022	...27,155	10,427,065	383.98.....	.....	.....291,376	.....	.....27,473	.....	.....478,224	.....	.....	....(263,903)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/03/2022	.....	.....	411.95.....	.....	.....(0)	.....	.....	.....	.....(3,322)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/04/2022	...32,169	12,375,303	384.7.....	.....	.....335,841	.....	.....32,532	.....	.....543,423	.....	.....	....(303,310)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/04/2022	.....	.....	413.01.....	.....	.....(0)	.....	.....	.....	.....(2,816)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/04/2022	...59,315	22,894,392	385.98.....	.....	.....591,963	.....	.....57,341	.....	.....926,390	.....	.....	....(534,622)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/04/2022	.....	.....	415.64.....	.....	.....(0)	.....	.....	.....	.....(1,727)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/07/2022	...30,125	11,629,517	386.04.....	.....	.....299,745	.....	.....31,329	.....	.....468,834	.....	.....	....(268,416)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/07/2022	.....	.....	415.43.....	.....	.....(0)	.....	.....	.....	.....(1,283)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/08/2022	...13,540	5,246,313	387.47.....	.....	.....128,088	.....	.....13,711	.....	.....191,596	.....	.....	....(114,377)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/08/2022	.....	.....	418.73.....	.....	.....(0)	.....	.....	.....	.....(152)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/09/2022	7,193	2,790,651	387.96.....	.....	.....66,033	.....	.....7,234	.....	.....98,344	.....	.....	....(58,799)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/16/2021	02/09/2022	.....	.....	418.35.....	.....	.....(0)	.....	.....	.....	.....(107)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	02/17/2021	02/15/2022	#####	...73,947,184	3,934.83.....	.....	...2,825,522	.....	...352,212	.....	...6,284,728	.....	.....	..(2,473,310)	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	02/17/2021	02/15/2022	#####	...83,020,921	3,934.83.....	.....	...3,561,598	.....	...443,966	.....	...8,683,939	.....	.....	..(3,117,631)	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	02/17/2021	02/15/2022	#####	...4,275,861	3,934.83.....	.....	...166,374	.....	...20,739	.....	...374,090	.....	.....	..(145,635)	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	02/17/2021	02/15/2022	#####	...2,702,238	3,934.83.....	.....	...111,738	.....	...13,929	.....	...263,339	.....	.....	..(97,809)	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	02/17/2021	02/15/2022	#####	...1,278,235	3,934.83.....	.....	...56,051	.....	...6,987	.....	...139,009	.....	.....	..(49,064)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.104

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	02/17/2021	02/15/2022	#####	...8,890,180	3,934.83.....	.....	...436,241	.....	.....54,379	.....	.....1,031,214	.....	.....	....(381,862)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	...7,891	...31,049,153	3,934.83.....	.....	...1,094,776	.....	...137,612	.....	...6,535,960	.....	.....	....(957,164)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	.....	.....	4,210.27.....	.....	.....(0)	.....	.....	.....	....(4,437,428)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	...12,202	...48,012,796	3,934.83.....	.....	...1,975,260	.....	...248,287	.....	...10,106,869	.....	.....	..(1,726,974)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	.....	.....	4,269.29.....	.....	.....(0)	.....	.....	.....	....(6,182,701)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	610	...2,401,623	3,934.83.....	.....	...89,557	.....	...11,257	.....	...505,551	.....	.....	....(78,300)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	.....	.....	4,229.94.....	.....	.....(0)	.....	.....	.....	....(331,865)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	...370	...1,456,674	3,934.83.....	.....	...58,565	.....	...7,362	.....	...306,635	.....	.....	....(51,204)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	.....	.....	4,259.45.....	.....	.....(0)	.....	.....	.....	....(190,996)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	...661	...2,600,096	3,934.83.....	.....	...120,641	.....	...15,164	.....	...547,330	.....	.....	....(105,476)	.....	.....	.....	03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	02/18/2021	02/15/2022	.....	.....	4,328.31.....	.....	.....(0)	.....	.....	.....	....(298,322)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/18/2021	02/15/2022	...43,185	...16,806,668	389.18.....	.....	...375,276	.....	...47,172	.....	...540,544	.....	.....	....(328,105)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/18/2021	02/15/2023	...5,587	...2,174,193	389.18.....	.....	...69,777	.....	...39,569	.....	...88,868	.....	.....	....(30,208)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/19/2021	02/15/2022	...8,695	...2,737,169	314.81.....	.....	...63,770	.....	...8,038	.....	...181,091	.....	.....	....(55,732)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/19/2021	02/15/2023	...1,183	...372,449	314.81.....	.....	...13,129	.....	...7,456	.....	...25,628	.....	.....	....(5,674)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	01/24/2024	...17,567	...5,566,784	316.89.....	.....	...214,703	.....	...151,947	.....	...372,737	.....	.....	....(62,756)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	02/09/2024	...24,396	...7,879,902	323.....	.....	...235,815	.....	...167,909	.....	...411,604	.....	.....	....(67,906)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	02/21/2023	...12,777	...4,117,008	322.22.....	.....	...92,130	.....	...52,718	.....	...199,095	.....	.....	....(39,412)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	01/16/2024	...16,979	...5,421,663	319.31.....	.....	...187,539	.....	...132,307	.....	...328,935	.....	.....	....(55,232)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	01/27/2023	...6,674	...2,124,913	318.39.....	.....	...57,066	.....	...31,784	.....	...123,590	.....	.....	....(25,281)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	02/05/2024	...20,479	...6,613,803	322.95.....	.....	...197,760	.....	...140,601	.....	...345,862	.....	.....	....(57,159)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	02/22/2021	02/09/2023	...13,014	...4,155,723	319.32.....	.....	...107,598	.....	...60,797	.....	...231,809	.....	.....	....(46,802)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.105

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	02/22/2021	02/16/2024	...19,472	6,430,469	330.25.....	.....	.....138,496	.....	.....98,871	.....	.....241,525	.....	.....	.....(39,625)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/22/2021	02/21/2024	..17,472	5,570,311	318.82.....	.....	.....201,584	.....	.....144,173	.....	.....347,284	.....	.....	.....(57,411)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/22/2021	02/16/2024	..20,579	6,662,869	323.77.....	.....	.....193,638	.....	.....138,237	.....	.....337,239	.....	.....	.....(55,402)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/22/2021	02/12/2024	..19,603	6,396,374	326.29.....	.....	.....165,315	.....	.....117,842	.....	.....288,993	.....	.....	.....(47,473)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	02/22/2021	01/31/2024	..18,398	5,829,149	316.83.....	.....	.....226,393	.....	.....160,653	.....	.....391,688	.....	.....	.....(65,741)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/05/2022	..12,777	3,550,628	277.89.....	.....	.....150,514	.....	.....1,924	.....	.....327,855	.....	.....	.....(148,591)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/05/2022	.....	.....	298.6.....	.....	.....(0)	.....	.....	.....	.....(63,262)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	02/17/2022	..13,347	3,831,103	287.04.....	.....	.....98,634	.....	.....13,022	.....	.....220,328	.....	.....	.....(85,612)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	02/17/2022	.....	.....	307.68.....	.....	.....(0)	.....	.....	.....	.....(9,777)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	02/23/2022	..14,276	4,113,941	288.17.....	.....	.....99,933	.....	.....14,631	.....	.....219,596	.....	.....	.....(85,302)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	02/23/2022	.....	.....	309.49.....	.....	.....(0)	.....	.....	.....	.....(6,907)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/12/2022	..13,148	3,671,196	279.22.....	.....	.....144,365	.....	.....4,963	.....	.....319,881	.....	.....	.....(139,403)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/12/2022	.....	.....	299.39.....	.....	.....(0)	.....	.....	.....	.....(55,695)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/18/2022	..16,938	4,752,716	280.6.....	.....	.....175,813	.....	.....9,168	.....	.....388,700	.....	.....	.....(166,645)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/18/2022	.....	.....	301.2.....	.....	.....(0)	.....	.....	.....	.....(47,927)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/24/2022	..10,914	3,057,185	280.12.....	.....	.....115,141	.....	.....7,977	.....	.....255,694	.....	.....	.....(107,164)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/24/2022	.....	.....	300.37.....	.....	.....(0)	.....	.....	.....	.....(39,594)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/27/2022	..14,433	4,050,214	280.62.....	.....	.....149,382	.....	.....11,594	.....	.....330,923	.....	.....	.....(137,789)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/27/2022	.....	.....	301.04.....	.....	.....(0)	.....	.....	.....	.....(46,060)	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/28/2022	..10,707	2,990,916	279.34.....	.....	.....118,634	.....	.....9,533	.....	.....259,196	.....	.....	.....(109,101)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	01/28/2022	.....	.....	300.15.....	.....	.....(0)	.....	.....	.....	.....(41,655)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	02/24/2021	02/03/2022	..15,133	4,248,463	280.75.....	.....	.....156,017	.....	.....15,054	.....	.....344,981	.....	.....	.....(140,962)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.106

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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/03/2022	.....	.....	301.23.....	.....	.....(0)	.....	.....	.....	.....(48,854)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/09/2022	...11,529	3,275,750	284.12.....	.....	.....99,845	.....	.....11,190	.....	.....223,985	.....	.....	.....(88,656)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/09/2022	.....	.....	304.42.....	.....	.....(0)	.....	.....	.....	.....(18,470)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/14/2022	...14,201	4,054,601	285.52.....	.....	.....114,884	.....	.....14,320	.....	.....255,997	.....	.....	.....(100,564)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/14/2022	.....	.....	306.31.....	.....	.....(0)	.....	.....	.....	.....(14,672)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/16/2022	7,160	2,789,629	389.62.....	.....	.....61,790	.....	.....8,007	.....	.....86,647	.....	.....	.....(53,783)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/16/2022	.....	.....	420.33.....	.....	.....(0)	.....	.....	.....	.....(93)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/17/2022	1,798	699,579	388.99.....	.....	.....14,747	.....	.....1,947	.....	.....22,860	.....	.....	.....(12,800)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/17/2022	.....	.....	412.08.....	.....	.....(0)	.....	.....	.....	.....(463)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/18/2022	...22,416	8,708,358	388.48.....	.....	.....200,403	.....	.....26,945	.....	.....296,058	.....	.....	.....(173,458)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/18/2022	.....	.....	416.53.....	.....	.....(0)	.....	.....	.....	.....(1,449)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/18/2022	...84,113	32,703,216	388.8.....	.....	.....752,813	.....	.....101,219	.....	.....1,084,998	.....	.....	.....(651,595)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/18/2022	.....	.....	418.69.....	.....	.....(0)	.....	.....	.....	.....(2,480)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/22/2022	...15,173	5,901,348	388.93.....	.....	.....136,560	.....	.....19,671	.....	.....194,233	.....	.....	.....(116,889)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/22/2022	.....	.....	419.98.....	.....	.....(0)	.....	.....	.....	.....(375)	.....	.....	......0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/23/2022	9,660	3,747,160	387.92.....	.....	.....90,800	.....	.....13,294	.....	.....133,058	.....	.....	.....(77,506)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/24/2021	02/23/2022	.....	.....	417.98.....	.....	.....(0)	.....	.....	.....	.....(520)	.....	.....	......0	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/10/2023	...2,634	1,044,853	396.72.....	.....	.....22,044	.....	.....12,575	.....	.....28,957	.....	.....	.....(9,470)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/24/2023	5,720	2,236,681	391.02.....	.....	.....61,377	.....	.....35,521	.....	.....84,113	.....	.....	.....(25,856)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/16/2024	...73,153	29,177,246	398.85.....	.....	.....831,755	.....	.....597,078	.....	.....939,481	.....	.....	.....(234,676)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/16/2024	...13,306	5,350,282	402.09.....	.....	.....136,255	.....	.....97,811	.....	.....149,668	.....	.....	.....(38,444)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/20/2024	...65,807	26,008,837	395.23.....	.....	.....840,353	.....	.....604,125	.....	.....975,200	.....	.....	.....(236,228)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.107

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)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/21/2024	...37,143	14,698,050	395.72.....	.....	.....467,253	.....	.....336,027	.....	.....540,492	.....	.....	....(131,227)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/22/2024	..46,297	18,337,886	396.09.....	.....	.....576,401	.....	.....414,669	.....	.....664,491	.....	.....	....(161,732)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/23/2024	..66,280	26,338,255	397.38.....	.....	.....792,706	.....	.....570,486	.....	.....905,402	.....	.....	....(222,220)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/16/2023	4,867	1,942,325	399.11.....	.....	.....36,938	.....	.....21,203	.....	.....47,332	.....	.....	....(15,735)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/17/2023	...12,779	5,097,787	398.92.....	.....	.....97,887	.....	.....56,247	.....	.....125,711	.....	.....	....(41,639)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/17/2023	6,705	2,641,746	393.97.....	.....	.....63,434	.....	.....36,450	.....	.....85,281	.....	.....	....(26,984)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/17/2023	4,040	1,604,556	397.19.....	.....	.....33,369	.....	.....19,174	.....	.....43,601	.....	.....	....(14,194)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/21/2023	8,385	3,305,559	394.23.....	.....	.....78,818	.....	.....45,476	.....	.....105,595	.....	.....	....(33,342)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/22/2023	9,169	3,604,479	393.13.....	.....	.....90,220	.....	.....52,108	.....	.....121,918	.....	.....	....(38,112)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/23/2023	3,502	1,392,437	397.63.....	.....	.....28,540	.....	.....16,500	.....	.....37,131	.....	.....	....(12,040)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	02/26/2021	02/24/2023	6,149	2,441,496	397.07.....	.....	.....51,404	.....	.....29,749	.....	.....67,200	.....	.....	....(21,655)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/24/2022	..24,373	9,492,429	389.46.....	.....	.....181,825	.....	.....27,580	.....	.....300,121	.....	.....	....(154,245)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/24/2022	.....	.....	417.89.....	.....	.....(0)	.....	.....	.....	.....(1,438)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/25/2022	..23,531	9,116,500	387.42.....	.....	.....196,722	.....	.....30,307	.....	.....335,724	.....	.....	....(166,414)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/25/2022	.....	.....	416.9.....	.....	.....(0)	.....	.....	.....	.....(2,028)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/25/2022	..70,032	26,949,853	384.82.....	.....	.....664,607	.....	.....102,390	.....	.....1,176,916	.....	.....	....(562,217)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/25/2022	.....	.....	414.23.....	.....	.....(0)	.....	.....	.....	.....(13,549)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/28/2022	..42,849	16,497,668	385.02.....	.....	.....407,064	.....	.....65,583	.....	.....712,015	.....	.....	....(341,482)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	02/28/2022	.....	.....	415.4.....	.....	.....(0)	.....	.....	.....	.....(6,721)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	03/01/2022	..11,039	4,283,787	388.06.....	.....	.....92,286	.....	.....15,083	.....	.....150,966	.....	.....	....(77,203)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	03/01/2022	.....	.....	422.19.....	.....	.....(0)	.....	.....	.....	.....(204)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/03/2021	03/02/2022	..31,708	12,296,088	387.79.....	.....	.....250,494	.....	.....41,518	.....	.....441,994	.....	.....	....(208,976)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/03/2021	03/02/2022	.....	.....	412.78.....	.....	.....(0)	.....	.....	.....	.....(10,916)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/04/2021	02/28/2022	..111,795	...29,951,073	267.91.....	.....	...2,234,788	.....	...363,075	.....	...3,983,795	.....	.....	..(1,871,713)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/04/2021	01/28/2022	...98,443	...26,228,171	266.43.....	.....	...2,095,852	.....	...173,583	.....	...3,653,935	.....	.....	..(1,922,269)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/04/2021	01/14/2022	...84,788	...22,019,329	259.7.....	.....	...2,354,551	.....	...98,106	.....	...3,717,776	.....	.....	..(2,256,444)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/04/2021	02/11/2022	...82,054	...21,995,470	268.06.....	.....	...1,624,675	.....	...195,917	.....	...2,911,788	.....	.....	..(1,428,758)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/04/2021	01/14/2022	...98,507	...26,262,954	266.61.....	.....	...2,076,528	.....	...86,522	.....	...3,638,694	.....	.....	..(1,990,006)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/04/2021	01/14/2022	...52,499	...13,643,999	259.89.....	.....	...1,447,926	.....	...60,330	.....	...2,292,014	.....	.....	..(1,387,596)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	04/17/2023	...94,430	...34,786,079	368.38.....	.....	...2,163,389	.....	...1,326,766	.....	...3,171,149	.....	.....	....(836,623)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	05/01/2023	...79,258	...29,236,654	368.88.....	.....	...1,792,814	.....	...1,111,911	.....	...2,627,407	.....	.....	....(680,902)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	03/27/2023	...78,138	...28,761,017	368.08.....	.....	...1,798,736	.....	...1,083,576	.....	...2,642,671	.....	.....	....(715,160)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	06/26/2023	...76,558	...28,438,985	371.47.....	.....	...1,613,842	.....	...1,041,872	.....	...2,369,875	.....	.....	....(571,970)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	07/11/2023	...41,778	...15,591,840	373.21.....	.....	...834,718	.....	...544,083	.....	...1,231,405	.....	.....	....(290,634)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	07/24/2023	...71,103	...26,612,375	374.28.....	.....	...1,375,129	.....	...903,520	.....	...2,033,327	.....	.....	....(471,609)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	07/17/2023	...75,676	...28,193,940	372.56.....	.....	...1,547,579	.....	...1,012,502	.....	...2,274,776	.....	.....	....(535,077)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	05/15/2023	...61,896	...22,917,443	370.26.....	.....	...1,343,133	.....	...841,989	.....	...1,975,960	.....	.....	....(501,144)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	05/22/2023	...56,134	...20,693,278	368.64.....	.....	...1,286,032	.....	...810,377	.....	...1,875,754	.....	.....	....(475,656)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	07/03/2023	...64,801	...24,056,094	371.23.....	.....	...1,379,614	.....	...894,708	.....	...2,020,975	.....	.....	....(484,906)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	04/03/2023	...76,194	...27,867,098	365.74.....	.....	...1,892,653	.....	...1,147,138	.....	...2,744,952	.....	.....	....(745,514)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	06/12/2023	...70,148	...25,917,615	369.47.....	.....	...1,572,720	.....	...1,005,854	.....	...2,294,451	.....	.....	....(566,866)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	06/05/2023	...48,946	...17,990,408	367.56.....	.....	...1,163,924	.....	...740,808	.....	...1,685,437	.....	.....	....(423,116)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/08/2021	09/11/2023	...51,121	...19,265,332	376.86.....	.....	...919,661	.....	...621,148	.....	...1,361,106	.....	.....	....(298,513)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/24/2023	6,764	2,639,864	390.27.....	.....	...77,247	.....	...45,268	.....	...102,932	.....	.....	....(31,979)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/09/2021	03/08/2023	5,555	2,176,098	391.71.....	.....	.....60,498	.....	.....35,866	.....	.....79,694	.....	.....	.....(24,632)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/26/2024	..66,773	26,138,927	391.46.....	.....	.....984,233	.....	.....714,979	.....	.....1,139,830	.....	.....	.....(269,254)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/27/2024	..34,735	13,592,598	391.32.....	.....	.....514,429	.....	.....373,828	.....	.....596,131	.....	.....	.....(140,601)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/28/2024	..23,255	9,101,001	391.35.....	.....	.....344,180	.....	.....250,197	.....	.....398,828	.....	.....	.....(93,983)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/01/2024	..88,053	34,866,220	395.97.....	.....	.....1,134,119	.....	.....825,003	.....	.....1,274,276	.....	.....	.....(309,115)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/01/2024	..14,303	5,615,920	392.63.....	.....	.....203,966	.....	.....148,373	.....	.....234,400	.....	.....	.....(55,593)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/04/2024	9,835	3,917,047	398.29.....	.....	.....118,114	.....	.....86,010	.....	.....130,301	.....	.....	.....(32,105)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/05/2024	..68,335	26,915,020	393.87.....	.....	.....940,970	.....	.....685,440	.....	.....1,071,903	.....	.....	.....(255,529)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/06/2024	..27,267	10,702,543	392.51.....	.....	.....391,280	.....	.....285,122	.....	.....449,684	.....	.....	.....(106,159)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/07/2024	..26,472	10,368,651	391.68.....	.....	.....389,407	.....	.....283,853	.....	.....449,937	.....	.....	.....(105,553)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/27/2023	..17,932	7,010,656	390.95.....	.....	.....199,766	.....	.....117,412	.....	.....265,009	.....	.....	.....(82,355)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/08/2024	..48,763	19,193,219	393.6.....	.....	.....677,809	.....	.....494,249	.....	.....773,421	.....	.....	.....(183,560)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/28/2023	..12,251	4,771,617	389.48.....	.....	.....144,687	.....	.....85,122	.....	.....193,574	.....	.....	.....(59,565)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/01/2023	..13,167	5,178,599	393.29.....	.....	.....133,781	.....	.....78,782	.....	.....174,567	.....	.....	.....(54,999)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/02/2023	6,847	2,718,474	397.01.....	.....	.....59,709	.....	.....35,196	.....	.....75,462	.....	.....	.....(24,513)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/03/2023	7,624	3,002,505	393.83.....	.....	.....75,934	.....	.....44,803	.....	.....98,603	.....	.....	.....(31,131)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/03/2023	7,571	2,941,757	388.58.....	.....	.....92,739	.....	.....54,719	.....	.....124,618	.....	.....	.....(38,020)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/06/2023	8,035	3,152,003	392.29.....	.....	.....85,330	.....	.....50,492	.....	.....112,059	.....	.....	.....(34,838)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/07/2023	7,339	2,852,376	388.66.....	.....	.....89,903	.....	.....53,248	.....	.....120,622	.....	.....	.....(36,655)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	01/14/2022	..76,069	20,160,580	265.03.....	.....	.....1,758,716	.....	.....73,991	.....	.....2,930,055	.....	.....	.....(1,684,725)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/28/2022	..46,947	12,255,642	261.05.....	.....	.....1,268,991	.....	.....207,914	.....	.....1,994,973	.....	.....	.....(1,061,077)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/11/2022	..53,620	14,012,954	261.34.....	.....	.....1,433,253	.....	.....174,372	.....	.....2,263,037	.....	.....	.....(1,258,881)	.....	.....	.....	03.....

E18.109

SCHEDULE DB - PART A - SECTION 1

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

E18.110

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/09/2021	01/09/2023	..68,815	19,673,526	285.89.....	.....	.....609,701	.....	.....339,938	.....	.....1,268,934	.....	.....	.....(269,763)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	04/18/2022	..36,477	9,667,082	265.02.....	.....	.....850,274	.....	.....225,755	.....	.....1,404,868	.....	.....	.....(624,519)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/28/2022	..61,217	16,487,607	269.33.....	.....	.....1,175,369	.....	.....192,575	.....	.....2,094,540	.....	.....	.....(982,794)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	01/14/2022	..49,727	13,326,959	268.....	.....	.....1,008,970	.....	.....42,449	.....	.....1,767,736	.....	.....	.....(966,522)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	01/13/2023	..50,746	14,498,543	285.71.....	.....	.....455,696	.....	.....255,271	.....	.....944,328	.....	.....	.....(200,425)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	02/11/2022	..42,710	11,509,799	269.49.....	.....	.....811,482	.....	.....98,726	.....	.....1,454,528	.....	.....	.....(712,755)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	01/28/2022	..57,909	15,030,759	259.56.....	.....	.....1,648,079	.....	.....137,765	.....	.....2,547,212	.....	.....	.....(1,510,314)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	07/18/2022	..34,066	9,523,781	279.57.....	.....	.....396,526	.....	.....158,932	.....	.....817,423	.....	.....	.....(237,595)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	03/07/2022	..34,966	9,245,132	264.4.....	.....	.....832,551	.....	.....149,905	.....	.....1,368,694	.....	.....	.....(682,646)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	05/16/2022	..41,068	11,118,383	270.73.....	.....	.....748,262	.....	.....234,374	.....	.....1,347,004	.....	.....	.....(513,888)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/09/2021	01/23/2023	..75,676	21,557,000	284.86.....	.....	.....718,163	.....	.....406,924	.....	.....1,467,290	.....	.....	.....(311,239)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/03/2022	..18,527	7,160,639	386.5.....	.....	.....166,927	.....	.....29,010	.....	.....281,329	.....	.....	.....(137,917)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/03/2022	.....	.....	409.7.....	.....	.....(0)	.....	.....(13,646)	.....	.....(13,646)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/14/2022	9,266	3,608,586	389.44.....	.....	.....81,449	.....	.....16,200	.....	.....115,719	.....	.....	.....(65,249)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/14/2022	.....	.....	423.73.....	.....	.....(0)	.....	.....	.....	.....(232)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/04/2022	..20,520	7,893,780	384.68.....	.....	.....208,077	.....	.....36,650	.....	.....348,058	.....	.....	.....(171,427)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/04/2022	.....	.....	410.44.....	.....	.....(0)	.....	.....	.....	.....(13,109)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/04/2022	..24,005	9,263,204	385.88.....	.....	.....241,734	.....	.....42,578	.....	.....379,053	.....	.....	.....(199,156)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/04/2022	.....	.....	415.89.....	.....	.....(0)	.....	.....	.....	.....(3,870)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/04/2022	..24,580	9,489,955	386.08.....	.....	.....234,004	.....	.....41,217	.....	.....383,358	.....	.....	.....(192,788)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/04/2022	.....	.....	411.77.....	.....	.....(0)	.....	.....	.....	.....(11,523)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/07/2022	..13,020	5,030,666	386.39.....	.....	.....131,368	.....	.....24,053	.....	.....199,331	.....	.....	.....(107,315)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/07/2022	.....	.....	419.45.....	.....	.....(0)	.....	.....	.....	.....(850)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/08/2022	..12,618	4,873,974	386.27.....	.....	.....128,452	.....	.....23,814	.....	.....194,702	.....	.....	....(104,638)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/08/2022	.....	.....	419.94.....	.....	.....(0)	.....	.....	.....	.....(747)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/09/2022	..25,642	9,923,026	386.98.....	.....	.....231,549	.....	.....43,456	.....	.....378,324	.....	.....	....(188,093)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/09/2022	.....	.....	411.48.....	.....	.....(0)	.....	.....	.....	.....(14,615)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/10/2022	..14,475	5,611,139	387.64.....	.....	.....123,328	.....	.....23,425	.....	.....204,562	.....	.....	....(99,903)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/10/2022	.....	.....	410.23.....	.....	.....(0)	.....	.....	.....	.....(11,066)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/11/2022	.116,851	45,470,132	389.13.....	.....	.....983,883	.....	.....189,103	.....	.....1,489,370	.....	.....	....(794,780)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/15/2021	03/11/2022	.....	.....	415.93.....	.....	.....(0)	.....	.....	.....	.....(24,160)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BI	03/16/2021	03/15/2022	#####	..70,058,901	3,968.94.....	.....	.....2,681,154	.....	.....540,675	.....	.....5,953,595	.....	.....	..(2,140,479)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BI	03/16/2021	03/15/2022	#####	..64,942,596	3,968.94.....	.....	.....2,801,624	.....	.....564,968	.....	.....6,813,640	.....	.....	..(2,236,655)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BI	03/16/2021	03/15/2022	#####	4,287,201	3,968.94.....	.....	.....166,944	.....	.....33,665	.....	.....375,040	.....	.....	....(133,278)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BI	03/16/2021	03/15/2022	#####	3,490,397	3,968.94.....	.....	.....144,921	.....	.....29,224	.....	.....340,199	.....	.....	....(115,697)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BI	03/16/2021	03/15/2022	.928,158	928,158	3,968.94.....	.....	.....41,006	.....	.....8,269	.....	.....101,928	.....	.....	....(32,737)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BI	03/16/2021	03/15/2022	#####	..8,628,248	3,968.94.....	.....	.....432,275	.....	.....87,172	.....	.....1,179,139	.....	.....	....(345,104)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/17/2021	03/15/2022	..47,591	18,550,164	389.78.....	.....	.....425,943	.....	.....86,132	.....	.....580,190	.....	.....	....(339,810)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/17/2021	03/15/2023	...8,290	3,231,459	389.78.....	.....	.....105,703	.....	.....63,772	.....	.....130,257	.....	.....	....(41,932)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031I	03/17/2021	03/15/2022	7,509	29,802,374	3,968.94.....	.....	.....1,039,232	.....	.....210,149	.....	.....6,014,547	.....	.....	....(829,082)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031I	03/17/2021	03/15/2022	.....	.....	4,246.77.....	.....	.....(0)	.....	.....	.....	.....(4,062,540)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031I	03/17/2021	03/15/2022	..16,797	66,666,047	3,968.94.....	.....	.....2,696,916	.....	.....545,360	.....	.....13,454,166	.....	.....	..(2,151,557)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031I	03/17/2021	03/15/2022	.....	.....	4,306.3.....	.....	.....(0)	.....	.....	.....	.....(8,182,583)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031I	03/17/2021	03/15/2022	747	2,964,362	3,968.94.....	.....	.....109,114	.....	.....22,065	.....	.....598,251	.....	.....	....(87,049)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	03/17/2021	03/15/2022	.....	.....	4,266.61.....	.....	.....(0)	.....	.....	.....	.....(390,626)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	03/17/2021	03/15/2022	255	1,013,429	3,968.94.....	.....	.....40,099	.....	.....8,109	.....	.....204,525	.....	.....	.....(31,991)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	03/17/2021	03/15/2022	.....	.....	4,296.38.....	.....	.....(0)	.....	.....	.....	.....(126,675)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	03/17/2021	03/15/2022	593	2,353,026	3,968.94.....	.....	.....106,732	.....	.....21,583	.....	.....474,874	.....	.....	.....(85,149)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	03/17/2021	03/15/2022	.....	.....	4,365.83.....	.....	.....(0)	.....	.....	.....	.....(257,290)	.....	.....	.....0	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/17/2023	9,104	2,911,726	319.83.....	.....	.....72,514	.....	.....42,864	.....	.....158,751	.....	.....	.....(29,651)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/12/2024	..17,487	5,630,717	322.....	.....	.....173,898	.....	.....127,009	.....	.....307,261	.....	.....	.....(46,888)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/15/2024	..14,804	4,757,922	321.4.....	.....	.....151,244	.....	.....110,579	.....	.....266,463	.....	.....	.....(40,665)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/20/2024	..19,312	6,152,892	318.6.....	.....	.....221,688	.....	.....162,363	.....	.....386,922	.....	.....	.....(59,325)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/22/2024	..28,776	9,332,047	324.3.....	.....	.....261,920	.....	.....191,960	.....	.....462,340	.....	.....	.....(69,960)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/23/2024	..13,295	4,265,493	320.83.....	.....	.....139,842	.....	.....102,525	.....	.....245,105	.....	.....	.....(37,317)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/23/2024	9,447	3,077,950	325.81.....	.....	.....80,692	.....	.....59,159	.....	.....142,640	.....	.....	.....(21,533)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/27/2024	..17,727	5,602,748	316.06.....	.....	.....225,665	.....	.....165,670	.....	.....389,540	.....	.....	.....(59,995)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/01/2024	..23,816	7,596,978	318.98.....	.....	.....271,034	.....	.....199,179	.....	.....471,418	.....	.....	.....(71,856)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/01/2024	..10,300	3,312,200	321.58.....	.....	.....105,579	.....	.....77,588	.....	.....184,784	.....	.....	.....(27,991)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/05/2024	..25,316	8,124,789	320.93.....	.....	.....267,218	.....	.....196,637	.....	.....466,165	.....	.....	.....(70,581)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	02/23/2023	..11,210	3,607,381	321.81.....	.....	.....81,015	.....	.....48,171	.....	.....178,323	.....	.....	.....(32,844)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/08/2024	..19,117	6,041,617	316.04.....	.....	.....244,951	.....	.....180,431	.....	.....420,996	.....	.....	.....(64,520)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/08/2024	..12,488	4,039,350	323.45.....	.....	.....119,149	.....	.....87,765	.....	.....208,551	.....	.....	.....(31,384)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/11/2024	..12,012	3,927,533	326.98.....	.....	.....98,942	.....	.....72,952	.....	.....173,653	.....	.....	.....(25,989)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/13/2024	..14,288	4,576,610	320.32.....	.....	.....155,419	.....	.....114,670	.....	.....269,726	.....	.....	.....(40,749)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	03/18/2021	03/15/2024	..20,023	6,483,486	323.81.....	.....	.....189,214	.....	.....139,695	.....	.....330,242	.....	.....	.....(49,519)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEMI	03/18/2021	03/15/2024	...12,919	4,180,127	323.56.....	.....	.....123,359	.....	.....91,075	.....	.....215,221	.....	.....	.....(32,284)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	03/15/2024	7,822	2,574,666	329.16.....	.....	.....58,802	.....	.....43,413	.....	.....103,080	.....	.....	.....(15,389)	.....	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	03/15/2022	...12,239	3,831,033	313.01.....	.....	.....93,505	.....	.....19,067	.....	.....276,940	.....	.....	.....(74,438)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	03/15/2023	8,255	2,583,979	313.01.....	.....	.....94,007	.....	.....56,950	.....	.....192,669	.....	.....	.....(37,057)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	02/28/2023	...10,633	3,361,220	316.11.....	.....	.....103,266	.....	.....61,697	.....	.....218,862	.....	.....	.....(41,569)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	03/07/2023	9,746	3,099,596	318.04.....	.....	.....86,637	.....	.....52,104	.....	.....185,049	.....	.....	.....(34,534)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	03/15/2023	8,507	2,700,140	317.42.....	.....	.....78,587	.....	.....47,609	.....	.....166,194	.....	.....	.....(30,978)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	03/17/2023	8,474	2,724,999	321.56.....	.....	.....63,648	.....	.....38,628	.....	.....137,488	.....	.....	.....(25,020)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	01/30/2024	...12,620	3,985,238	315.79.....	.....	.....159,610	.....	.....116,038	.....	.....278,745	.....	.....	.....(43,572)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	02/07/2024	...13,749	4,408,367	320.64.....	.....	.....144,066	.....	.....105,037	.....	.....254,396	.....	.....	.....(39,029)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	03/18/2021	02/09/2024	...10,500	3,353,652	319.41.....	.....	.....115,817	.....	.....84,500	.....	.....203,649	.....	.....	.....(31,317)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	02/17/2023	2,277	910,207	399.75.....	.....	.....18,830	.....	.....11,147	.....	.....21,400	.....	.....	.....(7,684)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/17/2023	9,404	3,717,747	395.33.....	.....	.....96,016	.....	.....58,353	.....	.....114,182	.....	.....	.....(37,664)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	01/22/2024	879	348,878	397.03.....	.....	.....11,371	.....	.....8,251	.....	.....11,979	.....	.....	.....(3,120)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/08/2024	...62,365	...24,606,052	394.55.....	.....	.....892,441	.....	.....657,979	.....	.....955,026	.....	.....	.....(234,462)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/11/2024	...15,066	6,047,530	401.39.....	.....	.....175,072	.....	.....129,205	.....	.....176,989	.....	.....	.....(45,868)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/12/2024	...72,966	...29,002,530	397.48.....	.....	.....958,044	.....	.....707,275	.....	.....1,001,707	.....	.....	.....(250,769)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/13/2024	...27,160	...10,745,193	395.62.....	.....	.....377,529	.....	.....278,802	.....	.....400,483	.....	.....	.....(98,728)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/14/2024	...22,051	8,756,077	397.09.....	.....	.....293,273	.....	.....216,650	.....	.....307,575	.....	.....	.....(76,623)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/15/2024	...106,313	...42,078,503	395.8.....	.....	.....1,471,366	.....	.....1,087,296	.....	.....1,558,253	.....	.....	.....(384,070)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/15/2024	6,504	2,617,696	402.45.....	.....	.....73,305	.....	.....54,170	.....	.....73,325	.....	.....	.....(19,135)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/18/2024	...15,077	6,044,962	400.93.....		178,516		132,046		181,178			(46,470)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/19/2021	03/03/2023	1,273	496,832	390.33.....	.....	.....15,643	.....	.....9,386	.....	.....19,390	.....	.....	.....(6,257)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/09/2023	..10,417	4,127,641	396.25.....	.....	.....101,772	.....	.....61,404	.....	.....120,049	.....	.....	.....(40,368)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/10/2023	..16,153	6,413,922	397.08.....	.....	.....152,643	.....	.....92,182	.....	.....178,592	.....	.....	.....(60,461)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/10/2023	9,666	3,784,990	391.57.....	.....	.....113,868	.....	.....68,765	.....	.....139,719	.....	.....	.....(45,102)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/13/2023	..11,336	4,492,982	396.34.....	.....	.....110,754	.....	.....67,068	.....	.....130,481	.....	.....	.....(43,686)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/14/2023	3,440	1,355,956	394.14.....	.....	.....36,777	.....	.....22,290	.....	.....44,173	.....	.....	.....(14,486)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/15/2023	..11,971	4,723,084	394.56.....	.....	.....125,930	.....	.....76,395	.....	.....150,710	.....	.....	.....(49,535)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/19/2021	03/16/2023	8,420	3,361,721	399.24.....	.....	.....73,172	.....	.....44,430	.....	.....83,611	.....	.....	.....(28,743)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	02/24/2022	..10,262	2,970,511	289.48.....	.....	.....55,207	.....	.....8,873	.....	.....144,480	.....	.....	.....(46,335)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	02/24/2022	.....	.....	310.84.....	.....	.....(0)	.....	.....	.....	.....(3,274)	.....	.....	.....0	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	02/28/2022	..11,666	3,345,393	286.77.....	.....	.....75,711	.....	.....12,915	.....	.....195,743	.....	.....	.....(62,795)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	02/28/2022	.....	.....	307.39.....	.....	.....(0)	.....	.....	.....	.....(11,589)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/02/2022	..14,780	4,251,072	287.62.....	.....	.....91,194	.....	.....15,999	.....	.....235,493	.....	.....	.....(75,195)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/02/2022	.....	.....	308.55.....	.....	.....(0)	.....	.....	.....	.....(11,125)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/07/2022	..10,303	2,957,308	287.02.....	.....	.....66,458	.....	.....12,449	.....	.....170,344	.....	.....	.....(54,009)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/07/2022	.....	.....	307.9.....	.....	.....(0)	.....	.....	.....	.....(10,074)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/09/2022	..10,233	2,941,113	287.41.....	.....	.....64,469	.....	.....12,377	.....	.....165,223	.....	.....	.....(52,092)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/09/2022	.....	.....	308.31.....	.....	.....(0)	.....	.....	.....	.....(9,311)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/14/2022	..14,117	4,074,137	288.6.....	.....	.....82,584	.....	.....16,797	.....	.....211,351	.....	.....	.....(65,787)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/14/2022	.....	.....	309.67.....	.....	.....(0)	.....	.....	.....	.....(9,847)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/17/2022	..14,060	4,070,653	289.53.....	.....	.....77,327	.....	.....16,245	.....	.....197,691	.....	.....	.....(61,082)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/17/2022			310.68.....		(0)				(7,932)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/23/2021	03/22/2022	...19,003	5,482,282	288.5.....	.....	.....113,066	.....	.....24,987	.....	.....286,584	.....	.....	.....(88,079)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/22/2022	.....	.....	309.77.....	.....	.....(0)	.....	.....	.....	.....(14,786)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/15/2022	...11,650	4,534,075	389.18.....	.....	.....97,047	.....	.....19,956	.....	.....148,371	.....	.....	.....(77,091)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/15/2022	.....	.....	422.64.....	.....	.....(0)	.....	.....	.....	.....(433)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/16/2022	...36,915	14,377,631	389.48.....	.....	.....255,082	.....	.....53,023	.....	.....460,355	.....	.....	.....(202,060)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/16/2022	.....	.....	408.18.....	.....	.....(0)	.....	.....	.....	.....(46,909)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/17/2022	...15,124	5,903,045	390.31.....	.....	.....93,013	.....	.....19,540	.....	.....177,450	.....	.....	.....(73,472)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/17/2022	.....	.....	405.92.....	.....	.....(0)	.....	.....	.....	.....(28,853)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/18/2022	...20,702	8,019,692	387.38.....	.....	.....173,486	.....	.....36,829	.....	.....298,737	.....	.....	.....(136,657)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/18/2022	.....	.....	411.25.....	.....	.....(0)	.....	.....	.....	.....(15,045)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/18/2022	...24,233	9,386,722	387.35.....	.....	.....219,068	.....	.....46,506	.....	.....350,370	.....	.....	.....(172,562)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/18/2022	.....	.....	418.3.....	.....	.....(0)	.....	.....	.....	.....(3,464)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/18/2022	...20,118	7,799,490	387.68.....	.....	.....166,580	.....	.....35,363	.....	.....284,649	.....	.....	.....(131,217)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/18/2022	.....	.....	411.67.....	.....	.....(0)	.....	.....	.....	.....(13,416)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/21/2022	...15,700	6,105,432	388.88.....	.....	.....133,607	.....	.....29,238	.....	.....205,092	.....	.....	.....(104,369)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/21/2022	.....	.....	422.01.....	.....	.....(0)	.....	.....	.....	.....(928)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/22/2022	...13,957	5,433,662	389.31.....	.....	.....116,961	.....	.....25,848	.....	.....177,000	.....	.....	.....(91,113)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/23/2021	03/22/2022	.....	.....	423.46.....	.....	.....(0)	.....	.....	.....	.....(572)	.....	.....	.....0	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	01/23/2023	3,297	935,069	283.65.....	.....	.....36,921	.....	.....21,390	.....	.....67,466	.....	.....	.....(15,531)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	01/27/2023	3,862	1,096,360	283.87.....	.....	.....42,870	.....	.....24,944	.....	.....78,319	.....	.....	.....(17,926)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	02/02/2023	3,901	1,111,339	284.85.....	.....	.....41,395	.....	.....24,239	.....	.....75,798	.....	.....	.....(17,156)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	02/08/2023	3,518	1,005,892	285.92.....		35,498		20,914		65,146			(14,583)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/24/2021	02/23/2023	5,679	1,651,932	290.87.....	.....	.....44,639	.....	.....26,694	.....	.....82,464	.....	.....	.....(17,945)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/20/2023	1,949	567,759	291.32.....	.....	.....15,280	.....	.....9,349	.....	.....27,877	.....	.....	.....(5,930)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	02/27/2024	855	245,525	287.11.....	.....	.....10,664	.....	.....7,858	.....	.....16,171	.....	.....	.....(2,806)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/08/2024	1,015	302,066	297.47.....	.....	.....8,327	.....	.....6,156	.....	.....12,198	.....	.....	.....(2,171)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/17/2023	9,069	3,578,698	394.6.....	.....	.....90,873	.....	.....55,457	.....	.....114,117	.....	.....	.....(35,417)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/22/2024	..58,904	23,262,293	394.92.....	.....	.....809,927	.....	.....601,512	.....	.....894,969	.....	.....	.....(208,415)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/20/2023	..13,432	5,314,403	395.64.....	.....	.....129,354	.....	.....79,149	.....	.....160,991	.....	.....	.....(50,205)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/21/2023	7,191	2,839,606	394.88.....	.....	.....71,479	.....	.....43,775	.....	.....89,524	.....	.....	.....(27,704)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/22/2023	..11,321	4,482,467	395.95.....	.....	.....107,887	.....	.....66,129	.....	.....133,821	.....	.....	.....(41,758)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/23/2023	..13,133	5,208,042	396.56.....	.....	.....122,137	.....	.....74,929	.....	.....150,701	.....	.....	.....(47,209)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/19/2024	..71,704	28,398,326	396.05.....	.....	.....951,511	.....	.....705,988	.....	.....1,043,053	.....	.....	.....(245,523)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/20/2024	..27,613	10,878,488	393.96.....	.....	.....390,450	.....	.....289,793	.....	.....434,340	.....	.....	.....(100,657)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/21/2024	..32,020	12,634,511	394.58.....	.....	.....444,760	.....	.....330,207	.....	.....492,463	.....	.....	.....(114,553)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/24/2021	03/22/2024	..61,886	24,517,885	396.18.....	.....	.....819,367	.....	.....608,523	.....	.....896,961	.....	.....	.....(210,844)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/23/2022	..19,589	7,570,023	386.44.....	.....	.....175,715	.....	.....39,980	.....	.....300,660	.....	.....	.....(135,735)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/23/2022	.....	.....	411.5.....	.....	.....(0)	.....	.....	.....	.....(14,877)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/24/2022	9,589	3,712,609	387.16.....	.....	.....70,578	.....	.....16,211	.....	.....140,742	.....	.....	.....(54,366)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/24/2022	.....	.....	403.91.....	.....	.....(0)	.....	.....	.....	.....(26,665)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/25/2022	..10,423	4,022,491	385.93.....	.....	.....97,141	.....	.....22,522	.....	.....165,128	.....	.....	.....(74,619)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/25/2022	.....	.....	412.1.....	.....	.....(0)	.....	.....	.....	.....(7,297)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/25/2022	..24,210	9,397,060	388.14.....	.....	.....212,810	.....	.....49,339	.....	.....333,498	.....	.....	.....(163,472)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/25/2022			419.26.....		(0)				(3,441)			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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	03/30/2021	03/25/2022	...33,824	13,144,162	388.6.....	.....	.....291,566	.....	.....67,598	.....	.....451,673	.....	.....	.....(223,969)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/25/2022	.....	.....	420.21.....	.....	.....(0)	.....	.....	.....	.....(3,783)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/28/2022	...18,267	7,112,598	389.37.....	.....	.....153,442	.....	.....36,554	.....	.....231,728	.....	.....	.....(116,888)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/28/2022	.....	.....	422.78.....	.....	.....(0)	.....	.....	.....	.....(1,167)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/29/2022	...14,834	5,765,531	388.68.....	.....	.....128,608	.....	.....30,908	.....	.....197,527	.....	.....	.....(97,699)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	03/30/2021	03/29/2022	.....	.....	421.1.....	.....	.....(0)	.....	.....	.....	.....(1,521)	.....	.....	.....0	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/24/2023	...11,083	4,381,466	395.34.....	.....	.....115,039	.....	.....71,719	.....	.....135,202	.....	.....	.....(43,320)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/25/2024	...16,794	6,738,000	401.22.....	.....	.....199,510	.....	.....149,817	.....	.....200,246	.....	.....	.....(49,693)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/26/2024	...85,644	33,874,755	395.53.....	.....	.....1,211,006	.....	.....909,649	.....	.....1,274,313	.....	.....	.....(301,356)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/27/2024	...30,626	12,113,693	395.54.....	.....	.....433,354	.....	.....325,614	.....	.....455,661	.....	.....	.....(107,740)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/28/2024	...29,098	11,489,357	394.85.....	.....	.....420,467	.....	.....316,027	.....	.....444,355	.....	.....	.....(104,440)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/28/2024	...58,129	22,995,081	395.59.....	.....	.....821,357	.....	.....617,340	.....	.....863,621	.....	.....	.....(204,017)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/28/2024	...9,809	3,928,032	400.44.....	.....	.....119,575	.....	.....89,874	.....	.....120,867	.....	.....	.....(29,701)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/28/2024	6,891	2,762,220	400.83.....	.....	.....82,971	.....	.....62,362	.....	.....83,599	.....	.....	.....(20,609)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/24/2023	4,742	1,861,872	392.65.....	.....	.....54,720	.....	.....34,114	.....	.....65,758	.....	.....	.....(20,606)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/24/2023	6,744	2,683,307	397.86.....	.....	.....63,127	.....	.....39,355	.....	.....72,510	.....	.....	.....(23,772)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/27/2023	...14,160	5,581,042	394.15.....	.....	.....154,482	.....	.....96,551	.....	.....183,355	.....	.....	.....(57,931)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/28/2023	...6,235	2,454,284	393.61.....	.....	.....69,524	.....	.....43,489	.....	.....82,890	.....	.....	.....(26,035)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/29/2023	...17,100	6,737,033	393.97.....	.....	.....188,104	.....	.....117,760	.....	.....223,639	.....	.....	.....(70,344)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/30/2023	...13,160	5,221,589	396.78.....	.....	.....129,494	.....	.....81,135	.....	.....150,198	.....	.....	.....(48,359)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/31/2023	6,124	2,422,060	395.49.....	.....	.....63,569	.....	.....39,862	.....	.....74,551	.....	.....	.....(23,707)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/01/2021	03/22/2024	9,394	3,771,934	401.54.....		110,282		82,737		110,370			(27,545)				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)
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/15/2023	8,404	2,654,514	315.85.....	.....	.....102,770	.....	.....63,758	.....	.....175,340	.....	.....	.....(39,012)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/19/2024	..14,830	4,722,830	318.47.....	.....	.....206,897	.....	.....155,365	.....	.....300,137	.....	.....	.....(51,532)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/21/2024	..14,024	4,442,434	316.78.....	.....	.....208,289	.....	.....156,507	.....	.....301,566	.....	.....	.....(51,782)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/22/2024	..15,150	4,927,642	325.25.....	.....	.....163,358	.....	.....122,783	.....	.....236,231	.....	.....	.....(40,574)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/22/2024	..15,835	5,080,741	320.86.....	.....	.....202,437	.....	.....152,156	.....	.....293,472	.....	.....	.....(50,281)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/26/2024	..14,938	4,833,807	323.6.....	.....	.....172,346	.....	.....129,697	.....	.....249,229	.....	.....	.....(42,649)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/28/2024	..30,744	9,928,205	322.93.....	.....	.....364,535	.....	.....274,493	.....	.....526,903	.....	.....	.....(90,042)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/28/2024	..10,515	3,473,246	330.31.....	.....	.....92,621	.....	.....69,743	.....	.....132,415	.....	.....	.....(22,878)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	04/02/2024	..15,601	5,049,469	323.67.....	.....	.....180,345	.....	.....136,003	.....	.....260,074	.....	.....	.....(44,342)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	04/05/2024	..20,004	6,526,718	326.27.....	.....	.....209,112	.....	.....157,838	.....	.....300,442	.....	.....	.....(51,273)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/22/2023	7,040	2,237,149	317.78.....	.....	.....79,324	.....	.....49,508	.....	.....135,651	.....	.....	.....(29,816)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/30/2023	..12,470	4,043,457	324.26.....	.....	.....103,721	.....	.....65,167	.....	.....178,227	.....	.....	.....(38,554)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	04/05/2023	7,122	2,321,166	325.93.....	.....	.....54,789	.....	.....34,592	.....	.....93,718	.....	.....	.....(20,197)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	02/27/2024	..12,528	3,955,440	315.73.....	.....	.....190,955	.....	.....142,447	.....	.....278,484	.....	.....	.....(48,508)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/05/2024	..11,073	3,480,355	314.31.....	.....	.....178,153	.....	.....133,196	.....	.....258,675	.....	.....	.....(44,958)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/12/2024	..15,267	4,803,960	314.67.....	.....	.....243,379	.....	.....182,363	.....	.....352,655	.....	.....	.....(61,015)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/15/2024	..16,825	5,321,913	316.31.....	.....	.....253,420	.....	.....190,065	.....	.....367,456	.....	.....	.....(63,355)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/06/2021	03/18/2024	..16,506	5,299,497	321.06.....	.....	.....208,914	.....	.....156,831	.....	.....303,348	.....	.....	.....(52,083)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	04/07/2021	03/24/2022	..12,946	3,717,202	287.14.....	.....	.....92,691	.....	.....21,778	.....	.....212,634	.....	.....	.....(70,912)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	04/07/2021	03/24/2022	.....	.....	308.31.....	.....	.....(0)	.....	.....	.....	.....(14,601)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	04/07/2021	03/25/2022	..13,560	3,909,732	288.33.....	.....	.....89,631	.....	.....21,255	.....	.....206,825	.....	.....	.....(68,376)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	04/07/2021	03/25/2022			309.13.....		(0)				(12,850)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/28/2022	3,719	1,072,653	288.46.....	.....	.....24,580	.....	.....5,988	.....	.....56,263	.....	.....	.....(18,591)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/28/2022	.....	.....	309.82.....	.....	.....(0)	.....	.....	.....	.....(3,129)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/29/2022	5,087	1,466,198	288.22.....	.....	.....34,185	.....	.....8,401	.....	.....78,175	.....	.....	.....(25,784)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/29/2022	.....	.....	309.62.....	.....	.....(0)	.....	.....	.....	.....(4,548)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/30/2022	7,514	2,163,494	287.92.....	.....	.....51,472	.....	.....12,759	.....	.....117,700	.....	.....	.....(38,713)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/30/2022	.....	.....	309.11.....	.....	.....(0)	.....	.....	.....	.....(7,643)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/31/2022	4,140	1,191,979	287.91.....	.....	.....28,236	.....	.....7,059	.....	.....64,895	.....	.....	.....(21,177)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/31/2022	.....	.....	308.73.....	.....	.....(0)	.....	.....	.....	.....(4,636)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	6,343	1,831,602	288.78.....	.....	.....41,163	.....	.....10,377	.....	.....94,025	.....	.....	.....(30,786)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	.....	.....	309.97.....	.....	.....(0)	.....	.....	.....	.....(5,451)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/05/2022	...13,576	3,925,177	289.13.....	.....	.....86,478	.....	.....22,518	.....	.....196,756	.....	.....	.....(63,960)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/05/2022	.....	.....	310.31.....	.....	.....(0)	.....	.....	.....	.....(11,401)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/06/2022	4,055	1,175,353	289.83.....	.....	.....24,737	.....	.....6,492	.....	.....56,041	.....	.....	.....(18,246)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/06/2022	.....	.....	311.23.....	.....	.....(0)	.....	.....	.....	.....(2,794)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/30/2022	...12,246	4,759,074	388.61.....	.....	.....89,766	.....	.....22,252	.....	.....163,961	.....	.....	.....(67,514)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/30/2022	.....	.....	404.68.....	.....	.....(0)	.....	.....	.....	.....(32,013)	.....	.....	.....0	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/31/2022	4,456	1,730,221	388.25.....	.....	.....36,053	.....	.....9,013	.....	.....61,160	.....	.....	.....(27,040)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	03/31/2022	.....	.....	407.36.....	.....	.....(0)	.....	.....	.....	.....(7,861)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	...13,918	5,406,784	388.47.....	.....	.....133,753	.....	.....33,719	.....	.....188,351	.....	.....	.....(100,034)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	.....	.....	421.17.....	.....	.....(0)	.....	.....	.....	.....(1,551)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	..22,285	8,664,443	388.8.....	.....	.....211,263	.....	.....53,259	.....	.....294,939	.....	.....	.....(158,003)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022			421.88.....		(0)				(2,081)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	...13,861	5,384,952	388.5.....	.....	.....131,956	.....	.....33,266	.....	.....187,199	.....	.....	.....(98,689)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/01/2022	.....	.....	420.15.....	.....	.....(0)	.....	.....	.....	.....(1,979)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/04/2022	...16,459	6,412,364	389.6.....	.....	.....150,928	.....	.....38,990	.....	.....206,590	.....	.....	.....(111,938)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/04/2022	.....	.....	423.46.....	.....	.....(0)	.....	.....	.....	.....(1,145)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/05/2022	...14,687	5,721,693	389.57.....	.....	.....135,269	.....	.....35,222	.....	.....184,892	.....	.....	.....(100,047)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/05/2022	.....	.....	423.64.....	.....	.....(0)	.....	.....	.....	.....(1,011)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/06/2022	...22,317	8,680,275	388.95.....	.....	.....204,426	.....	.....53,648	.....	.....293,418	.....	.....	.....(150,778)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/07/2021	04/06/2022	.....	.....	417.9.....	.....	.....(0)	.....	.....	.....	.....(6,085)	.....	.....	.....0	.....	.....	.....	03.....
MAR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	03/31/2023	1,329	559,805	421.14.....	.....	.....11,475	.....	.....7,266	.....	.....14,012	.....	.....	.....(4,209)	.....	.....	.....	03.....
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	04/06/2023	799	337,914	423.07.....	.....	.....6,402	.....	.....4,073	.....	.....7,683	.....	.....	.....(2,329)	.....	.....	.....	03.....
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	03/18/2024	2,793	1,184,061	424.01.....	.....	.....28,892	.....	.....21,790	.....	.....33,650	.....	.....	.....(7,101)	.....	.....	.....	03.....
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	03/22/2024	6,649	2,807,999	422.34.....	.....	.....72,913	.....	.....55,058	.....	.....85,611	.....	.....	.....(17,855)	.....	.....	.....	03.....
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	03/28/2024	8,087	3,418,532	422.72.....	.....	.....87,914	.....	.....66,506	.....	.....102,972	.....	.....	.....(21,409)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	04/02/2024	3,014	1,281,896	425.28.....	.....	.....30,186	.....	.....22,869	.....	.....34,879	.....	.....	.....(7,317)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	04/08/2021	04/05/2024	...12,488	5,293,509	423.89.....	.....	.....131,272	.....	.....99,540	.....	.....152,750	.....	.....	.....(31,732)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	03/31/2023	4,423	1,744,385	394.41.....	.....	.....49,977	.....	.....31,690	.....	.....56,717	.....	.....	.....(18,288)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/10/2023	...11,466	4,547,823	396.64.....	.....	.....119,704	.....	.....76,505	.....	.....132,936	.....	.....	.....(43,199)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/11/2023	...10,425	4,125,158	395.71.....	.....	.....113,004	.....	.....72,279	.....	.....126,581	.....	.....	.....(40,725)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/01/2024	9,084	3,669,020	403.88.....	.....	.....103,290	.....	.....78,302	.....	.....97,548	.....	.....	.....(24,988)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/02/2024	...94,896	37,518,011	395.36.....	.....	.....1,400,662	.....	.....1,062,126	.....	.....1,425,208	.....	.....	.....(338,536)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/03/2024	...22,617	8,932,322	394.94.....	.....	.....338,123	.....	.....256,475	.....	.....345,138	.....	.....	.....(81,648)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/04/2024	...36,296	14,308,929	394.23.....		554,238		420,527		568,681			(133,711)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	04/12/2021	04/05/2024	...52,803	21,005,546	397.81.....	.....	.....725,513	.....	.....550,642	.....	.....724,001	.....	.....	.....(174,871)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/05/2024	..40,611	16,135,618	397.32.....	.....	.....566,525	.....	.....429,976	.....	.....567,345	.....	.....	.....(136,550)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/05/2024	4,483	1,816,582	405.25.....	.....	.....48,950	.....	.....37,152	.....	.....45,564	.....	.....	.....(11,798)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/08/2024	5,785	2,316,815	400.49.....	.....	.....73,411	.....	.....55,765	.....	.....71,572	.....	.....	.....(17,646)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	03/31/2023	5,914	2,350,386	397.42.....	.....	.....59,319	.....	.....37,613	.....	.....65,415	.....	.....	.....(21,706)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/09/2024	..64,799	25,808,126	398.28.....	.....	.....879,970	.....	.....668,648	.....	.....874,354	.....	.....	.....(211,322)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/10/2024	..42,497	16,876,798	397.13.....	.....	.....597,932	.....	.....454,472	.....	.....599,415	.....	.....	.....(143,460)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/11/2024	..25,786	10,208,372	395.89.....	.....	.....376,474	.....	.....286,230	.....	.....381,161	.....	.....	.....(90,244)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/03/2023	...13,005	5,129,081	394.4.....	.....	.....147,474	.....	.....93,735	.....	.....167,205	.....	.....	.....(53,739)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/04/2023	5,737	2,266,180	394.99.....	.....	.....63,569	.....	.....40,437	.....	.....71,764	.....	.....	.....(23,132)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/05/2023	9,552	3,768,075	394.46.....	.....	.....108,230	.....	.....68,901	.....	.....122,626	.....	.....	.....(39,329)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/06/2023	8,023	3,203,351	399.26.....	.....	.....75,017	.....	.....47,795	.....	.....81,174	.....	.....	.....(27,222)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/06/2023	4,528	1,800,959	397.74.....	.....	.....45,053	.....	.....28,704	.....	.....49,526	.....	.....	.....(16,349)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/06/2023	9,858	3,909,107	396.55.....	.....	.....102,915	.....	.....65,569	.....	.....114,434	.....	.....	.....(37,346)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/12/2021	04/06/2023	7,594	3,032,996	399.39.....	.....	.....70,625	.....	.....44,996	.....	.....76,314	.....	.....	.....(25,628)	.....	.....	.....	03.....
MAR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	03/10/2023	1,455	550,908	378.54.....	.....	.....14,946	.....	.....9,339	.....	.....16,217	.....	.....	.....(5,608)	.....	.....	.....	03.....
MAR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	03/16/2023	1,060	404,929	382.07.....	.....	.....9,485	.....	.....5,957	.....	.....9,790	.....	.....	.....(3,528)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	04/05/2023	2,363	902,683	382.08.....	.....	.....21,523	.....	.....13,740	.....	.....22,170	.....	.....	.....(7,783)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	04/06/2023	2,607	997,905	382.81.....	.....	.....23,096	.....	.....14,756	.....	.....23,511	.....	.....	.....(8,340)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	04/13/2023	476	182,751	383.64.....	.....	.....4,106	.....	.....2,638	.....	.....4,126	.....	.....	.....(1,469)	.....	.....	.....	03.....
APR 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	04/01/2022	742	274,970	370.36.....	.....	.....5,219	.....	.....1,342	.....	.....10,884	.....	.....	.....(3,877)	.....	.....	.....	03.....
APR 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	04/14/2021	04/01/2022			382.85.....		(0)				(3,606)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...84,994,751	4,170.42.....	.....	...3,109,108	.....	.....898,187	.....	.....6,576,499	.....	.....	...(2,210,921)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...66,831,618	4,170.42.....	.....	...2,665,913	.....	.....770,153	.....	.....5,676,204	.....	.....	...(1,895,761)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...5,074,751	4,170.42.....	.....	...187,157	.....	.....54,068	.....	...399,262	.....	.....	....(133,089)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...2,926,661	4,170.42.....	.....	...112,940	.....	.....32,627	.....	...242,413	.....	.....	....(80,313)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...2,079,043	4,170.42.....	.....	...83,973	.....	.....24,259	.....	...178,654	.....	.....	....(59,714)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...9,653,958	4,170.42.....	.....	...418,209	.....	.....120,816	.....	...851,700	.....	.....	....(297,393)	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYI	04/16/2021	04/15/2022	#####	...1,204,259	4,170.42.....	.....	...53,963	.....	.....15,589	.....	...106,312	.....	.....	....(38,374)	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	6,687	...27,887,682	4,170.42.....	.....	...958,985	.....	...275,909	.....	...4,177,048	.....	.....	....(683,076)	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	.....	.....	4,462.35.....	.....	.....(0)	.....	.....	.....	....(2,489,363)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	...10,418	...43,447,769	4,170.42.....	.....	...1,725,651	.....	...496,486	.....	...6,507,655	.....	.....	...(1,229,165)	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	.....	.....	4,524.91.....	.....	.....(0)	.....	.....	.....	....(3,355,215)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	551	...2,297,526	4,170.42.....	.....	...83,282	.....	...23,961	.....	...344,126	.....	.....	....(59,321)	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	.....	.....	4,483.2.....	.....	.....(0)	.....	.....	.....	....(195,756)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	451	...1,881,360	4,170.42.....	.....	...73,145	.....	...21,045	.....	...281,792	.....	.....	....(52,101)	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	.....	.....	4,514.48.....	.....	.....(0)	.....	.....	.....	....(149,004)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	720	...3,002,077	4,170.42.....	.....	...133,029	.....	...38,274	.....	...449,654	.....	.....	....(94,755)	.....	.....	.....	03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	04/19/2021	04/14/2022	.....	.....	4,587.46.....	.....	.....(0)	.....	.....	.....	....(197,140)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	...47,941	...18,842,110	393.03.....	.....	...428,110	.....	...123,171	.....	...470,502	.....	.....	....(304,939)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2023	...8,692	...3,416,150	393.03.....	.....	...110,995	.....	...71,847	.....	...119,983	.....	.....	....(39,148)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/07/2022	...9,974	...3,890,310	390.06.....	.....	...83,778	.....	...22,914	.....	...121,493	.....	.....	....(60,865)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/07/2022	.....	.....	410.58.....	.....	.....(0)	.....	.....	.....	....(11,289)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	...42,392	...16,637,455	392.47.....	.....	...370,503	.....	...106,597	.....	...434,751	.....	.....	....(263,906)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	.....	.....	425.27.....	.....	.....(0)	.....	.....	.....	.....(2,654)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/18/2022	9,131	3,590,233	393.18.....	.....	.....77,707	.....	.....22,969	.....	.....89,055	.....	.....	.....(54,738)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/18/2022	.....	.....	426.89.....	.....	.....(0)	.....	.....	.....	.....(440)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/08/2022	8,427	3,287,368	390.08.....	.....	.....82,504	.....	.....22,736	.....	.....102,604	.....	.....	.....(59,769)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/08/2022	.....	.....	423.38.....	.....	.....(0)	.....	.....	.....	.....(687)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/08/2022	...18,709	7,305,155	390.46.....	.....	.....180,356	.....	.....49,700	.....	.....221,658	.....	.....	.....(130,655)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/08/2022	.....	.....	424.08.....	.....	.....(0)	.....	.....	.....	.....(1,282)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/08/2022	...14,366	5,621,175	391.28.....	.....	.....133,030	.....	.....36,659	.....	.....160,212	.....	.....	.....(96,371)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/08/2022	.....	.....	424.91.....	.....	.....(0)	.....	.....	.....	.....(798)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/11/2022	...14,604	5,714,965	391.34.....	.....	.....135,521	.....	.....38,175	.....	.....162,681	.....	.....	.....(97,346)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/11/2022	.....	.....	425.31.....	.....	.....(0)	.....	.....	.....	.....(816)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/12/2022	...14,892	5,819,680	390.8.....	.....	.....141,620	.....	.....40,179	.....	.....172,821	.....	.....	.....(101,441)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/12/2022	.....	.....	424.22.....	.....	.....(0)	.....	.....	.....	.....(1,128)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/13/2022	...14,623	5,702,514	389.98.....	.....	.....140,669	.....	.....40,191	.....	.....180,094	.....	.....	.....(100,478)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/13/2022	.....	.....	419.63.....	.....	.....(0)	.....	.....	.....	.....(3,253)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	4,747	1,860,446	391.88.....	.....	.....32,568	.....	.....9,370	.....	.....50,954	.....	.....	.....(23,198)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	.....	.....	407.36.....	.....	.....(0)	.....	.....	.....	.....(9,595)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	9,680	3,794,538	391.99.....	.....	.....86,928	.....	.....25,010	.....	.....103,027	.....	.....	.....(61,918)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/19/2021	04/14/2022	.....	.....	425.37.....	.....	.....(0)	.....	.....	.....	.....(591)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/20/2021	04/14/2022	...29,061	9,277,775	319.25.....	.....	.....243,344	.....	.....70,209	.....	.....479,104	.....	.....	.....(173,136)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/20/2021	04/14/2023	7,902	2,522,742	319.25.....	.....	.....96,621	.....	.....62,630	.....	.....143,656	.....	.....	.....(33,991)	.....	.....	.....	03.....
APR 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	04/21/2021	04/14/2023	4,779	1,463,131	306.15.....	.....	.....31,738	.....	.....20,601	.....	.....40,108	.....	.....	.....(11,137)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/16/2024	...10,755	3,336,862	310.26.....	.....	.....73,498	.....	.....56,423	.....	.....86,193	.....	.....	.....(17,075)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/19/2024	..13,037	4,037,612	309.71.....	.....	.....91,907	.....	.....70,613	.....	.....108,161	.....	.....	.....(21,293)	.....	.....	.....	03.....
APR 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/19/2023	902	278,835	309.14.....	.....	.....4,959	.....	.....3,231	.....	.....6,069	.....	.....	.....(1,728)	.....	.....	.....	03.....
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	03/26/2024	8,220	2,502,999	304.5.....	.....	.....74,687	.....	.....56,995	.....	.....90,849	.....	.....	.....(17,693)	.....	.....	.....	03.....
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	03/28/2024	8,975	2,752,761	306.73.....	.....	.....72,949	.....	.....55,700	.....	.....87,678	.....	.....	.....(17,249)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/05/2024	..10,235	3,152,677	308.02.....	.....	.....78,197	.....	.....59,845	.....	.....93,176	.....	.....	.....(18,352)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/05/2024	6,107	1,876,105	307.19.....	.....	.....48,704	.....	.....37,274	.....	.....58,327	.....	.....	.....(11,431)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/09/2024	8,429	2,586,615	306.86.....	.....	.....68,500	.....	.....52,483	.....	.....82,180	.....	.....	.....(16,017)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/12/2024	..14,842	4,555,299	306.91.....	.....	.....120,510	.....	.....92,409	.....	.....144,471	.....	.....	.....(28,100)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/21/2021	04/12/2024	9,124	2,816,956	308.74.....	.....	.....67,399	.....	.....51,683	.....	.....79,900	.....	.....	.....(15,716)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	03/31/2023	9,447	3,023,386	320.04.....	.....	.....111,838	.....	.....72,432	.....	.....165,163	.....	.....	.....(39,407)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/02/2024	..12,728	4,070,710	319.83.....	.....	.....192,115	.....	.....147,726	.....	.....245,760	.....	.....	.....(44,390)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/05/2024	..14,750	4,758,936	322.65.....	.....	.....201,334	.....	.....154,944	.....	.....256,098	.....	.....	.....(46,389)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/08/2024	7,962	2,627,520	330.01.....	.....	.....82,054	.....	.....63,201	.....	.....102,081	.....	.....	.....(18,853)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/09/2024	..17,840	5,780,938	324.04.....	.....	.....231,830	.....	.....178,613	.....	.....293,651	.....	.....	.....(53,218)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/11/2024	..17,532	5,659,751	322.82.....	.....	.....238,590	.....	.....183,922	.....	.....302,879	.....	.....	.....(54,668)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/12/2024	..10,220	3,354,069	328.19.....	.....	.....113,490	.....	.....87,510	.....	.....141,966	.....	.....	.....(25,980)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/12/2024	..10,143	3,342,427	329.52.....	.....	.....106,881	.....	.....82,414	.....	.....133,070	.....	.....	.....(24,467)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/15/2024	..10,146	3,410,085	336.11.....	.....	.....81,690	.....	.....63,041	.....	.....98,551	.....	.....	.....(18,648)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/16/2024	..10,862	3,572,960	328.95.....	.....	.....117,399	.....	.....90,623	.....	.....146,288	.....	.....	.....(26,775)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/18/2024	..16,525	5,416,540	327.77.....	.....	.....187,315	.....	.....144,673	.....	.....234,181	.....	.....	.....(42,642)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	04/27/2021	04/06/2023	8,344	2,705,995	324.3.....	.....	.....81,485	.....	.....53,017	.....	.....119,381	.....	.....	.....(28,468)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/19/2024	...11,431	3,778,701	330.56.....	.....	.....116,150	.....	.....89,733	.....	.....143,704	.....	.....	.....(26,417)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/19/2024	...11,702	3,911,223	334.24.....	.....	.....102,296	.....	.....79,030	.....	.....124,479	.....	.....	.....(23,266)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/23/2024	...14,630	4,818,311	329.35.....	.....	.....156,429	.....	.....120,981	.....	.....194,199	.....	.....	.....(35,448)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/25/2024	...12,679	4,150,117	327.31.....	.....	.....146,994	.....	.....113,745	.....	.....183,622	.....	.....	.....(33,249)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/26/2024	...7,643	2,522,171	330.01.....	.....	.....79,787	.....	.....61,756	.....	.....98,703	.....	.....	.....(18,030)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/13/2023	8,478	2,765,243	326.15.....	.....	.....76,234	.....	.....49,861	.....	.....110,752	.....	.....	.....(26,372)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/19/2023	...9,492	3,110,555	327.71.....	.....	.....79,506	.....	.....52,231	.....	.....114,560	.....	.....	.....(27,275)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/21/2023	...7,852	2,609,929	332.37.....	.....	.....51,896	.....	.....34,142	.....	.....72,912	.....	.....	.....(17,754)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	04/26/2023	...2,717	897,062	330.17.....	.....	.....20,259	.....	.....13,376	.....	.....28,767	.....	.....	.....(6,883)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	03/19/2024	...12,309	3,885,146	315.64.....	.....	.....213,580	.....	.....163,576	.....	.....275,333	.....	.....	.....(50,004)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	03/22/2024	...14,249	4,525,884	317.63.....	.....	.....231,118	.....	.....177,162	.....	.....297,372	.....	.....	.....(53,957)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	04/27/2021	03/27/2024	...15,387	4,947,354	321.52.....	.....	.....217,799	.....	.....167,191	.....	.....278,426	.....	.....	.....(50,608)	.....	.....	.....	03.....
MAR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	03/16/2023	...1,090	238,254	218.61.....	.....	.....5,885	.....	.....3,788	.....	.....2,846	.....	.....	.....(2,097)	.....	.....	.....	03.....
MAR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	03/24/2023	...2,638	576,464	218.5.....	.....	.....14,484	.....	.....9,383	.....	.....7,085	.....	.....	.....(5,101)	.....	.....	.....	03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/06/2023	6,014	1,321,399	219.73.....	.....	.....30,490	.....	.....19,951	.....	.....14,311	.....	.....	.....(10,539)	.....	.....	.....	03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/14/2023	3,295	724,300	219.79.....	.....	.....16,774	.....	.....11,041	.....	.....7,910	.....	.....	.....(5,733)	.....	.....	.....	03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/21/2023	3,962	869,408	219.42.....	.....	.....20,842	.....	.....13,788	.....	.....10,068	.....	.....	.....(7,054)	.....	.....	.....	03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/28/2023	261	56,041	214.85.....	.....	.....1,888	.....	.....1,256	.....	.....1,100	.....	.....	.....(633)	.....	.....	.....	03.....
APR 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/19/2022	701	149,092	212.66.....	.....	.....3,099	.....	.....953	.....	.....1,720	.....	.....	.....(2,145)	.....	.....	.....	03.....
APR 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/19/2022	.....	.....	221.66.....	.....	.....(0)	.....	.....	.....	.....(130)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/21/2022	447	95,637	214.....	.....	.....1,233	.....	.....384	.....	.....826	.....	.....	.....(849)	.....	.....	.....	03.....
APR 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/29/2021	04/21/2022			218.62.....		(0)				(240)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	04/30/2021	04/12/2023	...10,928	4,334,198	396.61.....	.....	.....123,925	.....	.....81,566	.....	.....127,087	.....	.....	.....(42,358)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/21/2023	4,636	1,854,124	399.9.....	.....	.....46,457	.....	.....30,777	.....	.....46,012	.....	.....	.....(15,680)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/24/2023	..20,749	8,235,742	396.93.....	.....	.....234,459	.....	.....155,655	.....	.....239,753	.....	.....	.....(78,804)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/25/2023	5,365	2,130,149	397.03.....	.....	.....60,466	.....	.....40,171	.....	.....61,741	.....	.....	.....(20,295)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/26/2023	6,568	2,613,527	397.94.....	.....	.....71,456	.....	.....47,505	.....	.....72,316	.....	.....	.....(23,951)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/27/2023	9,096	3,647,895	401.05.....	.....	.....87,502	.....	.....58,214	.....	.....85,496	.....	.....	.....(29,288)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/28/2023	..24,416	9,746,575	399.19.....	.....	.....253,193	.....	.....168,562	.....	.....252,884	.....	.....	.....(84,631)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/12/2024	..35,525	14,151,907	398.37.....	.....	.....514,040	.....	.....398,213	.....	.....478,350	.....	.....	.....(115,827)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/12/2024	..43,890	17,465,092	397.93.....	.....	.....643,425	.....	.....498,445	.....	.....601,037	.....	.....	.....(144,980)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/12/2024	6,640	2,678,946	403.46.....	.....	.....82,335	.....	.....63,783	.....	.....73,038	.....	.....	.....(18,552)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/16/2024	..66,145	26,454,569	399.95.....	.....	.....914,781	.....	.....709,422	.....	.....839,478	.....	.....	.....(205,359)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/13/2023	8,990	3,546,635	394.53.....	.....	.....110,481	.....	.....72,771	.....	.....115,649	.....	.....	.....(37,710)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/17/2024	..40,290	16,078,526	399.07.....	.....	.....572,521	.....	.....444,115	.....	.....529,419	.....	.....	.....(128,406)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/18/2024	..33,741	13,496,532	400.....	.....	.....466,305	.....	.....361,818	.....	.....427,805	.....	.....	.....(104,487)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/19/2024	..31,693	12,653,695	399.26.....	.....	.....448,137	.....	.....347,814	.....	.....413,784	.....	.....	.....(100,323)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/19/2024	..51,331	20,458,865	398.57.....	.....	.....740,702	.....	.....574,883	.....	.....688,236	.....	.....	.....(165,818)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/22/2024	6,602	2,666,070	403.83.....	.....	.....81,402	.....	.....63,229	.....	.....71,969	.....	.....	.....(18,173)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/23/2024	..62,218	24,792,186	398.47.....	.....	.....902,790	.....	.....701,430	.....	.....839,104	.....	.....	.....(201,360)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/24/2024	..34,057	13,589,954	399.04.....	.....	.....485,988	.....	.....377,692	.....	.....449,589	.....	.....	.....(108,296)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/25/2024	..30,150	12,022,816	398.77.....	.....	.....433,855	.....	.....337,265	.....	.....402,329	.....	.....	.....(96,590)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/26/2024	..77,025	30,853,828	400.57.....	.....	.....1,051,389	.....	.....817,532	.....	.....959,043	.....	.....	.....(233,857)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/26/2024	7,351	2,981,325	405.57.....		86,080		66,933		74,749			(19,146)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	04/30/2021	04/14/2023	...14,497	5,794,881	399.72.....	.....	.....145,408	.....	.....95,847	.....	.....144,278	.....	.....	.....(49,562)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/29/2024	4,485	1,836,579	409.49.....	.....	.....46,510	.....	.....36,193	.....	.....38,652	.....	.....	.....(10,317)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/17/2023	...15,608	6,231,774	399.26.....	.....	.....159,985	.....	.....105,684	.....	.....159,522	.....	.....	.....(54,301)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/18/2023	7,211	2,867,191	397.64.....	.....	.....78,883	.....	.....52,147	.....	.....80,064	.....	.....	.....(26,736)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/19/2023	6,656	2,666,050	400.57.....	.....	.....64,826	.....	.....42,885	.....	.....63,663	.....	.....	.....(21,941)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/20/2023	8,536	3,417,045	400.3.....	.....	.....84,082	.....	.....55,663	.....	.....82,889	.....	.....	.....(28,419)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/21/2023	7,082	2,820,650	398.29.....	.....	.....75,706	.....	.....50,154	.....	.....76,303	.....	.....	.....(25,552)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	04/30/2021	04/21/2023	7,795	3,093,347	396.85.....	.....	.....88,159	.....	.....58,404	.....	.....90,208	.....	.....	.....(29,755)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/08/2022	7,698	2,234,559	290.27.....	.....	.....74,596	.....	.....21,729	.....	.....103,179	.....	.....	.....(52,867)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/08/2022	.....	.....	311.54.....	.....	.....(0)	.....	.....	.....	.....(5,079)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/25/2022	7,477	2,199,952	294.23.....	.....	.....59,068	.....	.....19,239	.....	.....73,836	.....	.....	.....(39,829)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/25/2022	.....	.....	315.75.....	.....	.....(0)	.....	.....	.....	.....(2,359)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/26/2022	5,158	1,517,699	294.24.....	.....	.....40,852	.....	.....13,384	.....	.....50,932	.....	.....	.....(27,467)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/26/2022	.....	.....	315.93.....	.....	.....(0)	.....	.....	.....	.....(1,585)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/27/2022	9,271	2,740,368	295.57.....	.....	.....67,960	.....	.....22,396	.....	.....81,238	.....	.....	.....(45,564)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/27/2022	.....	.....	317.32.....	.....	.....(0)	.....	.....	.....	.....(2,043)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/28/2022	4,963	1,467,090	295.63.....	.....	.....36,177	.....	.....11,991	.....	.....43,284	.....	.....	.....(24,187)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/28/2022	.....	.....	317.2.....	.....	.....(0)	.....	.....	.....	.....(1,150)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	6,797	2,009,388	295.63.....	.....	.....49,346	.....	.....16,449	.....	.....59,346	.....	.....	.....(32,897)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	.....	.....	316.8.....	.....	.....(0)	.....	.....	.....	.....(1,776)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/03/2022	5,285	1,562,919	295.71.....	.....	.....37,949	.....	.....12,932	.....	.....46,000	.....	.....	.....(25,016)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/03/2022			316.3.....		(0)				(1,675)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 7H6GLXDRUGQFU57R	05/06/2021	05/05/2022	9,530	2,824,338	296.37.....	.....	.....66,423	.....	.....22,879	.....	.....78,089	.....	.....	.....(43,544)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	05/05/2022	.....	.....	317.54.....	.....	.....(0)	.....	.....	.....	.....(2,313)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/11/2022	8,862	2,575,416	290.6.....	.....	.....84,813	.....	.....25,242	.....	.....116,094	.....	.....	.....(59,571)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/11/2022	.....	.....	312.1.....	.....	.....(0)	.....	.....	.....	.....(5,362)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/12/2022	5,673	1,645,724	290.09.....	.....	.....55,710	.....	.....16,697	.....	.....77,092	.....	.....	.....(39,014)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/12/2022	.....	.....	311.54.....	.....	.....(0)	.....	.....	.....	.....(3,965)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/13/2022	4,556	1,324,848	290.79.....	.....	.....42,872	.....	.....12,938	.....	.....58,896	.....	.....	.....(29,934)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/13/2022	.....	.....	311.81.....	.....	.....(0)	.....	.....	.....	.....(3,036)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/14/2022	8,633	2,528,654	292.89.....	.....	.....73,212	.....	.....22,244	.....	.....94,839	.....	.....	.....(50,967)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/14/2022	.....	.....	314.49.....	.....	.....(0)	.....	.....	.....	.....(3,060)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/19/2022	...10,215	2,993,421	293.04.....	.....	.....85,602	.....	.....26,875	.....	.....111,153	.....	.....	.....(58,727)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/19/2022	.....	.....	314.21.....	.....	.....(0)	.....	.....	.....	.....(4,238)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/20/2022	5,264	1,538,001	292.2.....	.....	.....46,266	.....	.....14,617	.....	.....61,314	.....	.....	.....(31,649)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/20/2022	.....	.....	313.39.....	.....	.....(0)	.....	.....	.....	.....(2,698)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/21/2022	...13,087	3,829,526	292.63.....	.....	.....113,199	.....	.....35,988	.....	.....147,396	.....	.....	.....(77,211)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/21/2022	.....	.....	314.38.....	.....	.....(0)	.....	.....	.....	.....(5,387)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	...10,936	3,216,946	294.16.....	.....	.....86,942	.....	.....27,811	.....	.....108,403	.....	.....	.....(59,130)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	.....	.....	315.96.....	.....	.....(0)	.....	.....	.....	.....(3,098)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/19/2022	5,122	2,002,270	390.94.....	.....	.....51,166	.....	.....16,064	.....	.....59,267	.....	.....	.....(35,102)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/19/2022	.....	.....	423.11.....	.....	.....(0)	.....	.....	.....	.....(620)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/28/2022	4,258	1,672,700	392.8.....	.....	.....33,982	.....	.....11,263	.....	.....43,397	.....	.....	.....(22,719)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/06/2021	04/28/2022	.....	.....	413.22.....	.....	.....(0)	.....	.....	.....	.....(4,072)	.....	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	...12,897	5,070,619	393.17.....	.....	.....118,392	.....	.....39,464	.....	.....127,931	.....	.....	.....(78,928)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	.....	.....	427.72.....	.....	.....(0)	.....	.....	.....	.....(728)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	...16,176	6,344,664	392.22.....	.....	.....154,484	.....	.....51,495	.....	.....172,429	.....	.....	.....(102,989)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	.....	.....	425.42.....	.....	.....(0)	.....	.....	.....	.....(1,538)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	...17,160	6,733,896	392.42.....	.....	.....162,504	.....	.....54,168	.....	.....180,208	.....	.....	.....(108,336)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/29/2022	.....	.....	425.96.....	.....	.....(0)	.....	.....	.....	.....(1,447)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/02/2022	...14,937	5,870,206	393.01.....	.....	.....138,611	.....	.....46,980	.....	.....150,637	.....	.....	.....(91,631)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/02/2022	.....	.....	427.64.....	.....	.....(0)	.....	.....	.....	.....(940)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/03/2022	9,795	3,840,431	392.1.....	.....	.....94,517	.....	.....32,210	.....	.....105,855	.....	.....	.....(62,307)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/03/2022	.....	.....	425.59.....	.....	.....(0)	.....	.....	.....	.....(997)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/04/2022	9,669	3,786,806	391.64.....	.....	.....95,047	.....	.....32,565	.....	.....108,163	.....	.....	.....(62,482)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/04/2022	.....	.....	424.35.....	.....	.....(0)	.....	.....	.....	.....(1,313)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/05/2022	4,811	1,887,554	392.32.....	.....	.....35,651	.....	.....12,280	.....	.....51,292	.....	.....	.....(23,372)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	05/05/2022	.....	.....	408.84.....	.....	.....(0)	.....	.....	.....	.....(9,434)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/20/2022	9,822	3,829,168	389.84.....	.....	.....99,599	.....	.....31,468	.....	.....122,908	.....	.....	.....(68,132)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/20/2022	.....	.....	417.91.....	.....	.....(0)	.....	.....	.....	.....(3,611)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/21/2022	4,472	1,752,234	391.79.....	.....	.....32,872	.....	.....10,451	.....	.....48,740	.....	.....	.....(22,421)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/21/2022	.....	.....	407.62.....	.....	.....(0)	.....	.....	.....	.....(9,252)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	...10,009	3,914,265	391.08.....	.....	.....99,788	.....	.....31,921	.....	.....115,021	.....	.....	.....(67,868)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	.....	.....	423.63.....	.....	.....(0)	.....	.....	.....	.....(1,171)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	...17,853	6,987,741	391.41.....	.....	.....174,600	.....	.....55,852	.....	.....200,315	.....	.....	.....(118,748)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	.....	.....	423.4.....	.....	.....(0)	.....	.....	.....	.....(2,197)	.....	.....	.....0	.....	.....	.....	03.....

E18.129

SCHEDULE DB - PART A - SECTION 1

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

E18.130

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	...17,277	6,767,570	391.71.....	.....	.....167,241	.....	.....53,498	.....	.....189,630	.....	.....	.....(113,743)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/22/2022	.....	.....	424.3.....	.....	.....(0)	.....	.....	.....	.....(1,739)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/25/2022	...13,091	5,138,973	392.57.....	.....	.....122,921	.....	.....40,037	.....	.....135,215	.....	.....	.....(82,884)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/25/2022	.....	.....	426.6.....	.....	.....(0)	.....	.....	.....	.....(849)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/26/2022	...18,922	7,433,524	392.86.....	.....	.....175,403	.....	.....57,468	.....	.....191,418	.....	.....	.....(117,935)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/26/2022	.....	.....	426.91.....	.....	.....(0)	.....	.....	.....	.....(1,177)	.....	.....	.....0	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/27/2022	...11,405	4,465,215	391.51.....	.....	.....110,401	.....	.....36,382	.....	.....127,764	.....	.....	.....(74,019)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/06/2021	04/27/2022	.....	.....	422.16.....	.....	.....(0)	.....	.....	.....	.....(2,072)	.....	.....	.....0	.....	.....	.....	03.....
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/12/2023	...2,044	868,537	424.86.....	.....	.....18,433	.....	.....12,236	.....	.....18,043	.....	.....	.....(6,197)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/22/2024	...4,722	2,011,069	425.88.....	.....	.....54,930	.....	.....42,905	.....	.....54,029	.....	.....	.....(12,026)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/23/2024	...3,809	1,636,738	429.74.....	.....	.....39,069	.....	.....30,524	.....	.....37,400	.....	.....	.....(8,545)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/26/2024	...24,283	10,323,313	425.13.....	.....	.....290,052	.....	.....226,788	.....	.....286,665	.....	.....	.....(63,265)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/30/2024	...9,770	4,148,283	424.59.....	.....	.....119,008	.....	.....93,147	.....	.....118,029	.....	.....	.....(25,862)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	05/02/2024	...7,726	3,279,336	424.46.....	.....	.....94,608	.....	.....74,086	.....	.....93,895	.....	.....	.....(20,521)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	05/02/2024	...12,749	5,364,866	420.82.....	.....	.....174,885	.....	.....136,951	.....	.....177,378	.....	.....	.....(37,935)	.....	.....	.....	03.....
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/14/2023	...1,948	827,600	424.82.....	.....	.....17,630	.....	.....11,720	.....	.....17,268	.....	.....	.....(5,910)	.....	.....	.....	03.....
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	05/02/2023	...1,479	623,988	422.03.....	.....	.....15,208	.....	.....10,237	.....	.....15,366	.....	.....	.....(4,971)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/08/2024	...3,557	1,513,129	425.39.....	.....	.....41,677	.....	.....32,433	.....	.....41,132	.....	.....	.....(9,244)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/09/2024	...3,457	1,467,197	424.39.....	.....	.....41,858	.....	.....32,583	.....	.....41,582	.....	.....	.....(9,276)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/12/2024	...14,742	6,265,506	425.01.....	.....	.....175,287	.....	.....136,553	.....	.....173,408	.....	.....	.....(38,734)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/15/2024	...6,384	2,727,402	427.24.....	.....	.....70,739	.....	.....55,151	.....	.....68,938	.....	.....	.....(15,588)	.....	.....	.....	03.....
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/16/2024	...5,959	2,553,986	428.57.....	.....	.....63,250	.....	.....49,326	.....	.....61,061	.....	.....	.....(13,925)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	05/05/2021	04/19/2024	...11,342	4,834,916	426.27.....	.....	.....130,047	.....	.....101,497	.....	.....127,570	.....	.....	.....(28,550)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	04/28/2023	...3,438	1,382,851	402.27.....	.....	.....30,079	.....	.....20,277	.....	.....30,315	.....	.....	.....(9,802)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/10/2023	...11,817	4,736,602	400.82.....	.....	.....111,082	.....	.....75,481	.....	.....113,833	.....	.....	.....(35,601)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	04/30/2024	...69,401	27,767,882	400.11.....	.....	.....933,438	.....	.....732,616	.....	.....881,681	.....	.....	.....(200,823)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/01/2024	...39,498	15,781,179	399.54.....	.....	.....540,733	.....	.....424,505	.....	.....513,260	.....	.....	.....(116,228)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/02/2024	...34,027	13,569,050	398.77.....	.....	.....476,722	.....	.....374,348	.....	.....455,617	.....	.....	.....(102,374)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/03/2024	...34,700	13,928,720	401.4.....	.....	.....449,370	.....	.....352,958	.....	.....419,745	.....	.....	.....(96,412)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/03/2024	...38,120	15,167,074	397.88.....	.....	.....548,924	.....	.....431,153	.....	.....528,194	.....	.....	.....(117,771)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/03/2024	4,729	1,896,182	400.94.....	.....	.....62,144	.....	.....48,811	.....	.....58,253	.....	.....	.....(13,333)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/06/2024	8,445	3,398,690	402.45.....	.....	.....106,154	.....	.....83,441	.....	.....98,152	.....	.....	.....(22,712)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/07/2024	...55,154	22,191,723	402.36.....	.....	.....695,491	.....	.....546,822	.....	.....643,698	.....	.....	.....(148,669)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/08/2024	...31,649	12,690,235	400.97.....	.....	.....416,499	.....	.....327,549	.....	.....390,434	.....	.....	.....(88,950)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/01/2023	...17,553	6,983,091	397.84.....	.....	.....184,652	.....	.....124,730	.....	.....195,022	.....	.....	.....(59,922)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/09/2024	...34,430	13,818,168	401.34.....	.....	.....448,280	.....	.....352,630	.....	.....418,817	.....	.....	.....(95,649)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/10/2024	...64,428	25,911,717	402.18.....	.....	.....818,238	.....	.....643,810	.....	.....758,558	.....	.....	.....(174,428)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/02/2023	5,485	2,181,744	397.78.....	.....	.....57,865	.....	.....39,113	.....	.....61,170	.....	.....	.....(18,752)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/04/2023	...16,476	6,564,239	398.41.....	.....	.....169,704	.....	.....114,862	.....	.....178,387	.....	.....	.....(54,842)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/05/2023	...9,047	3,601,314	398.08.....	.....	.....94,538	.....	.....64,029	.....	.....99,648	.....	.....	.....(30,509)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/05/2023	5,585	2,227,557	398.87.....	.....	.....56,573	.....	.....38,316	.....	.....59,141	.....	.....	.....(18,257)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/05/2023	...3,643	1,461,860	401.32.....	.....	.....33,366	.....	.....22,599	.....	.....34,022	.....	.....	.....(10,768)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/08/2023	...23,728	9,538,173	401.98.....	.....	.....212,128	.....	.....143,955	.....	.....214,707	.....	.....	.....(68,174)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/11/2021	05/09/2023	9,873	3,943,907	399.47.....		97,939		66,507		101,799			(31,432)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/14/2023	1,218	486,426	399.43.....	.....	.....11,740	.....	.....7,849	.....	.....12,303	.....	.....	.....(3,891)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/22/2024	4,597	1,849,585	402.36.....	.....	.....57,093	.....	.....44,760	.....	.....53,194	.....	.....	.....(12,333)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/26/2024	8,495	3,398,576	400.08.....	.....	.....113,320	.....	.....88,932	.....	.....107,814	.....	.....	.....(24,388)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/26/2024	7,964	3,224,031	404.85.....	.....	.....91,660	.....	.....71,934	.....	.....83,441	.....	.....	.....(19,726)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/30/2024	8,877	3,599,821	405.52.....	.....	.....100,311	.....	.....78,802	.....	.....90,699	.....	.....	.....(21,508)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	05/03/2024	6,141	2,501,670	407.34.....	.....	.....65,652	.....	.....51,614	.....	.....58,235	.....	.....	.....(14,038)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	05/03/2024	...14,109	5,644,826	400.09.....	.....	.....188,918	.....	.....148,523	.....	.....179,645	.....	.....	.....(40,395)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	05/07/2024	6,499	2,639,943	406.18.....	.....	.....72,274	.....	.....56,877	.....	.....64,899	.....	.....	.....(15,397)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	05/10/2024	...10,103	4,123,279	408.14.....	.....	.....105,774	.....	.....83,302	.....	.....93,041	.....	.....	.....(22,472)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	05/11/2023	3,534	1,436,592	406.56.....	.....	.....25,901	.....	.....17,635	.....	.....24,953	.....	.....	.....(8,265)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	03/22/2024	4,746	1,892,875	398.84.....	.....	.....64,497	.....	.....50,151	.....	.....62,099	.....	.....	.....(14,347)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	03/28/2024	7,356	2,966,914	403.36.....	.....	.....87,163	.....	.....67,886	.....	.....80,494	.....	.....	.....(19,277)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/05/2024	6,939	2,804,261	404.11.....	.....	.....80,705	.....	.....62,991	.....	.....73,986	.....	.....	.....(17,714)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/09/2024	5,443	2,187,062	401.82.....	.....	.....68,199	.....	.....53,287	.....	.....63,891	.....	.....	.....(14,913)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/12/2024	7,313	2,944,989	402.69.....	.....	.....89,368	.....	.....69,882	.....	.....83,015	.....	.....	.....(19,486)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/15/2024	8,373	3,406,386	406.84.....	.....	.....89,840	.....	.....70,306	.....	.....80,098	.....	.....	.....(19,534)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/12/2021	04/19/2024	7,609	3,061,137	402.29.....	.....	.....94,507	.....	.....74,035	.....	.....88,143	.....	.....	.....(20,472)	.....	.....	.....	03.....
MAY 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/12/2021	05/05/2023	4,894	1,524,865	311.56.....	.....	.....20,196	.....	.....13,697	.....	.....27,545	.....	.....	.....(6,498)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/12/2021	05/10/2024	...14,119	4,429,880	313.75.....	.....	.....72,551	.....	.....57,137	.....	.....92,367	.....	.....	.....(15,414)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/12/2021	05/10/2024	5,437	1,702,308	313.09.....	.....	.....29,012	.....	.....22,848	.....	.....37,093	.....	.....	.....(6,164)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/12/2021	04/22/2024	...17,213	5,365,847	311.74.....	.....	.....97,823	.....	.....76,692	.....	.....126,395	.....	.....	.....(21,131)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	05/12/2021	04/26/2024	...15,632	4,857,247	310.73.....		94,279		73,989		122,414			(20,290)				03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	05/12/2021	04/26/2024	7,617	2,374,131	311.67.....	.....	.....43,592	.....	.....34,211	.....	.....56,309	.....	.....	.....(9,382)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/12/2021	04/29/2024	..11,218	3,490,870	311.19.....	.....	.....66,090	.....	.....51,906	.....	.....85,567	.....	.....	.....(14,184)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/12/2021	04/30/2024	9,151	2,861,634	312.71.....	.....	.....49,527	.....	.....38,907	.....	.....63,547	.....	.....	.....(10,619)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/12/2021	05/03/2024	..15,136	4,719,268	311.8.....	.....	.....86,433	.....	.....67,951	.....	.....111,446	.....	.....	.....(18,481)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/12/2021	05/03/2024	..18,109	5,619,045	310.29.....	.....	.....112,459	.....	.....88,412	.....	.....146,189	.....	.....	.....(24,046)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/12/2021	05/06/2024	9,661	3,029,051	313.53.....	.....	.....50,114	.....	.....39,428	.....	.....63,934	.....	.....	.....(10,686)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/06/2022	..12,167	4,789,932	393.67.....	.....	.....105,735	.....	.....37,548	.....	.....117,329	.....	.....	.....(68,187)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/06/2022	.....	.....	427.92.....	.....	.....(0)	.....	.....	.....	.....(806)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/13/2022	..10,124	3,974,387	392.56.....	.....	.....93,042	.....	.....34,210	.....	.....107,134	.....	.....	.....(58,832)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/13/2022	.....	.....	425.54.....	.....	.....(0)	.....	.....	.....	.....(1,327)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/16/2022	..17,837	7,018,787	393.49.....	.....	.....158,573	.....	.....59,136	.....	.....176,956	.....	.....	.....(99,437)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/16/2022	.....	.....	428.33.....	.....	.....(0)	.....	.....	.....	.....(1,411)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/06/2022	..13,536	5,348,314	395.13.....	.....	.....108,555	.....	.....38,549	.....	.....116,194	.....	.....	.....(70,006)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/06/2022	.....	.....	428.48.....	.....	.....(0)	.....	.....	.....	.....(791)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/06/2022	..19,217	7,596,407	395.29.....	.....	.....153,162	.....	.....54,390	.....	.....162,811	.....	.....	.....(98,772)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/06/2022	.....	.....	429.35.....	.....	.....(0)	.....	.....	.....	.....(922)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/09/2022	..14,697	5,816,938	395.79.....	.....	.....114,931	.....	.....41,440	.....	.....120,151	.....	.....	.....(73,491)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/09/2022	.....	.....	430.69.....	.....	.....(0)	.....	.....	.....	.....(568)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/10/2022	..16,060	6,338,540	394.69.....	.....	.....133,134	.....	.....48,242	.....	.....143,871	.....	.....	.....(84,891)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/10/2022	.....	.....	429.12.....	.....	.....(0)	.....	.....	.....	.....(912)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/11/2022	..10,080	3,952,468	392.12.....	.....	.....94,951	.....	.....34,576	.....	.....109,837	.....	.....	.....(60,375)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	05/17/2021	05/11/2022			425.91.....		(0)				(1,169)			0				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2021	05/12/2022	3,338	1,304,312	390.77.....	29,072	.....	.....10,638	.....	.....40,008	.....	.....	.....(18,434)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2021	05/12/2022	.....	.....	412.15.....	(0)	.....	.....	.....	.....(4,380)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2021	05/13/2022	...10,827	4,226,264	390.36.....	111,514	.....	.....41,002	.....	.....133,525	.....	.....	.....(70,512)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2021	05/13/2022	.....	.....	424.75.....	(0)	.....	.....	.....	.....(1,662)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2021	05/13/2022	...11,710	4,589,976	391.98.....	110,071	.....	.....40,472	.....	.....129,184	.....	.....	.....(69,599)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/17/2021	05/13/2022	.....	.....	423.97.....	(0)	.....	.....	.....	.....(2,096)	.....	.....	.....0	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	7,046,972	4,173.85.....	256,510	.....	.....94,579	.....	.....603,833	.....	.....	.....(161,931)	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	...69,164,200	4,173.85.....	2,752,735	.....	.....1,014,975	.....	.....6,899,250	.....	.....	.....(1,737,760)	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	1,471,910	4,173.85.....	59,760	.....	.....22,034	.....	.....151,928	.....	.....	.....(37,725)	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	4,078,512	4,173.85.....	156,615	.....	.....57,746	.....	.....383,636	.....	.....	.....(98,869)	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	1,051,791	4,173.85.....	49,539	.....	.....18,266	.....	.....131,261	.....	.....	.....(31,273)	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	9,914,506	4,173.85.....	444,170	.....	.....163,772	.....	.....1,194,404	.....	.....	.....(280,398)	.....	.....	.....	03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	05/18/2021	05/13/2022	#####	...81,008,430	4,173.85.....	2,900,102	.....	.....1,069,311	.....	.....6,762,387	.....	.....	.....(1,830,791)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/19/2021	05/13/2022	...57,324	...22,559,703	393.55.....	462,028	.....	.....170,834	.....	.....563,877	.....	.....	.....(291,194)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/19/2021	05/15/2023	6,053	...2,381,973	393.55.....	72,025	.....	.....49,642	.....	.....83,157	.....	.....	.....(22,383)	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	681	2,844,187	4,173.85.....	170,549	.....	.....63,060	.....	.....431,740	.....	.....	.....(107,489)	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	.....	.....	4,518.19.....	(65,302)	.....	.....(24,145)	.....	.....(236,534)	.....	.....	.....41,156	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	691	2,882,962	4,173.85.....	172,872	.....	.....63,919	.....	.....437,626	.....	.....	.....(108,953)	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	.....	.....	4,591.24.....	(52,308)	.....	.....(19,341)	.....	.....(201,854)	.....	.....	.....32,967	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	6,757	...28,200,659	4,173.85.....	1,691,020	.....	.....625,251	.....	.....4,280,784	.....	.....	.....(1,065,769)	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	.....	.....	4,466.02.....	(777,066)	.....	.....(287,319)	.....	.....(2,620,763)	.....	.....	.....489,748	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	...14,116	...58,918,442	4,173.85.....	3,532,975		1,306,310		8,943,660			(2,226,665)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	.....	.....	4,528.63.....	.....	....(1,342,722)	.....	.....(496,469)	.....	.....(4,786,834)	.....	.....	.....846,254	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	621	2,593,380	4,173.85.....	.....	.....155,509	.....	.....57,499	.....	.....393,668	.....	.....	.....(98,010)	.....	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	05/19/2021	05/13/2022	.....	.....	4,486.89.....	.....	.....(65,638)	.....	.....(24,270)	.....	.....(230,785)	.....	.....	.....41,369	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/11/2023	...14,087	5,664,536	402.11.....	.....	.....127,628	.....	.....88,235	.....	.....126,974	.....	.....	.....(39,394)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/13/2024	...6,650	2,710,745	407.64.....	.....	.....72,284	.....	.....57,547	.....	.....62,697	.....	.....	.....(14,737)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/14/2024	...62,276	24,914,619	400.07.....	.....	.....855,667	.....	.....681,379	.....	.....798,067	.....	.....	.....(174,288)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/15/2024	...34,587	13,783,051	398.5.....	.....	.....498,058	.....	.....396,703	.....	.....470,831	.....	.....	.....(101,354)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/16/2024	...22,859	9,108,874	398.48.....	.....	.....329,628	.....	.....262,610	.....	.....311,534	.....	.....	.....(67,017)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/17/2024	...44,537	17,801,740	399.71.....	.....	.....619,505	.....	.....493,668	.....	.....579,517	.....	.....	.....(125,837)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/17/2024	...31,938	12,806,391	400.98.....	.....	.....427,646	.....	.....340,781	.....	.....395,685	.....	.....	.....(86,866)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/20/2024	...4,994	2,026,901	405.86.....	.....	.....57,682	.....	.....45,997	.....	.....50,964	.....	.....	.....(11,684)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/12/2023	...32,887	13,168,601	400.42.....	.....	.....319,661	.....	.....221,133	.....	.....323,961	.....	.....	.....(98,529)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/15/2023	...14,999	5,973,467	398.25.....	.....	.....159,442	.....	.....110,502	.....	.....165,175	.....	.....	.....(48,940)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/16/2023	7,711	3,068,712	397.95.....	.....	.....83,051	.....	.....57,594	.....	.....86,243	.....	.....	.....(25,457)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/17/2023	4,587	1,839,678	401.06.....	.....	.....43,623	.....	.....30,270	.....	.....43,931	.....	.....	.....(13,353)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/18/2023	...15,989	6,414,287	401.17.....	.....	.....151,575	.....	.....105,243	.....	.....152,398	.....	.....	.....(46,332)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/19/2023	7,606	3,048,693	400.82.....	.....	.....73,171	.....	.....50,836	.....	.....73,882	.....	.....	.....(22,335)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/19/2023	...6,394	2,529,404	395.61.....	.....	.....75,573	.....	.....52,505	.....	.....80,127	.....	.....	.....(23,069)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	05/21/2021	05/10/2024	...39,682	15,850,021	399.43.....	.....	.....554,352	.....	.....441,020	.....	.....520,109	.....	.....	.....(113,332)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3	05/25/2021	05/24/2023	129	49,815	386.64.....	.....	.....1,100	.....	.....769	.....	.....978	.....	.....	.....(331)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	05/25/2021	04/14/2023	1,734	668,580	385.48.....	.....	.....14,933	.....	.....10,173	.....	.....13,535	.....	.....	.....(4,760)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3	05/25/2021	04/21/2023	1,500	575,817	383.87.....		13,890		9,507		12,915			(4,383)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	04/28/2023	3,782	1,460,088	386.04.....	.....	.....32,262	.....	.....22,183	.....	.....28,967	.....	.....	.....(10,079)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/05/2023	4,240	1,639,119	386.56.....	.....	.....35,661	.....	.....24,630	.....	.....31,731	.....	.....	.....(11,031)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/05/2023	1,896	735,841	388.2.....	.....	.....14,899	.....	.....10,290	.....	.....12,880	.....	.....	.....(4,609)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/12/2023	2,270	868,643	382.64.....	.....	.....22,497	.....	.....15,606	.....	.....21,271	.....	.....	.....(6,891)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/10/2023	1,504	579,556	385.42.....	.....	.....13,308	.....	.....9,220	.....	.....12,070	.....	.....	.....(4,088)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/12/2023	1,671	641,872	384.03.....	.....	.....15,678	.....	.....10,876	.....	.....14,522	.....	.....	.....(4,802)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/19/2023	1,640	631,686	385.09.....	.....	.....14,829	.....	.....10,331	.....	.....13,521	.....	.....	.....(4,498)	.....	.....	.....	03.....
MAY 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/24/2022	622	233,175	374.91.....	.....	.....6,151	.....	.....2,430	.....	.....6,906	.....	.....	.....(3,721)	.....	.....	.....	03.....
MAY 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	05/25/2021	05/24/2022	.....	.....	390.65.....	.....	.....(1,555)	.....	.....(614)	.....	.....(1,509)	.....	.....	.....941	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/02/2024	...15,949	5,217,409	327.14.....	.....	.....196,863	.....	.....157,490	.....	.....233,154	.....	.....	.....(39,373)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/07/2024	...18,870	6,258,351	331.66.....	.....	.....195,973	.....	.....156,961	.....	.....227,723	.....	.....	.....(39,011)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/03/2024	...21,253	7,009,360	329.81.....	.....	.....236,769	.....	.....189,459	.....	.....277,639	.....	.....	.....(47,309)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/10/2024	...13,404	4,439,009	331.17.....	.....	.....142,256	.....	.....114,017	.....	.....165,504	.....	.....	.....(28,239)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/09/2024	...18,560	6,112,110	329.32.....	.....	.....211,631	.....	.....169,581	.....	.....248,195	.....	.....	.....(42,050)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/16/2024	...15,634	5,118,709	327.4.....	.....	.....192,763	.....	.....154,711	.....	.....227,193	.....	.....	.....(38,052)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/14/2024	...25,313	8,315,833	328.52.....	.....	.....298,682	.....	.....239,611	.....	.....350,856	.....	.....	.....(59,071)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/17/2024	...14,486	4,767,217	329.09.....	.....	.....167,564	.....	.....134,516	.....	.....196,216	.....	.....	.....(33,047)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/24/2024	...17,649	5,816,846	329.58.....	.....	.....201,288	.....	.....161,845	.....	.....234,751	.....	.....	.....(39,443)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/22/2024	...23,519	7,713,376	327.97.....	.....	.....284,880	.....	.....228,954	.....	.....334,509	.....	.....	.....(55,926)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/24/2024	...16,192	5,343,581	330.01.....	.....	.....181,625	.....	.....146,035	.....	.....211,452	.....	.....	.....(35,590)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	04/24/2023	...12,661	4,137,949	326.83.....	.....	.....117,984	.....	.....81,615	.....	.....160,543	.....	.....	.....(36,368)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	05/28/2021	05/05/2023	...12,380	4,082,042	329.72.....		101,155		70,463		135,225			(30,692)				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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	05/26/2023	...10,273	3,384,758	329.48.....	.....	.....86,898	.....	.....61,297	.....	.....115,215	.....	.....	.....(25,601)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	05/15/2023	..12,842	4,223,460	328.87.....	.....	.....110,653	.....	.....77,550	.....	.....147,868	.....	.....	.....(33,103)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	04/09/2024	..14,993	4,813,248	321.03.....	.....	.....228,669	.....	.....181,926	.....	.....277,249	.....	.....	.....(46,743)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	04/18/2024	..20,359	6,607,446	324.54.....	.....	.....274,669	.....	.....219,004	.....	.....329,338	.....	.....	.....(55,666)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	04/26/2024	..16,331	5,349,755	327.58.....	.....	.....197,460	.....	.....157,744	.....	.....233,938	.....	.....	.....(39,716)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	04/23/2024	..16,934	5,510,731	325.43.....	.....	.....221,675	.....	.....176,962	.....	.....264,728	.....	.....	.....(44,713)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/28/2021	04/30/2024	..32,737	10,834,925	330.97.....	.....	.....347,763	.....	.....278,080	.....	.....406,087	.....	.....	.....(69,684)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/19/2021	05/13/2022	..15,393	4,950,469	321.61.....	.....	.....99,981	.....	.....36,968	.....	.....221,239	.....	.....	.....(63,014)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	05/19/2021	05/15/2023	3,008	967,451	321.61.....	.....	.....30,957	.....	.....21,336	.....	.....49,662	.....	.....	.....(9,621)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/09/2022	..12,586	3,766,618	299.26.....	.....	.....79,169	.....	.....29,805	.....	.....76,972	.....	.....	.....(49,364)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/09/2022	.....	.....	321.03.....	.....	.....(5,286)	.....	.....(1,990)	.....	.....(1,346)	.....	.....	.....3,296	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/12/2022	6,851	2,031,274	296.51.....	.....	.....52,681	.....	.....20,120	.....	.....55,862	.....	.....	.....(32,561)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/12/2022	.....	.....	318.07.....	.....	.....(4,453)	.....	.....(1,701)	.....	.....(1,655)	.....	.....	.....2,752	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/11/2022	9,144	2,724,065	297.91.....	.....	.....63,642	.....	.....24,191	.....	.....64,822	.....	.....	.....(39,450)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/11/2022	.....	.....	319.04.....	.....	.....(5,212)	.....	.....(1,981)	.....	.....(1,709)	.....	.....	.....3,231	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/13/2022	8,878	2,626,968	295.89.....	.....	.....71,381	.....	.....27,390	.....	.....76,813	.....	.....	.....(43,990)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/13/2022	.....	.....	316.24.....	.....	.....(7,458)	.....	.....(2,862)	.....	.....(3,341)	.....	.....	.....4,596	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/17/2022	..13,135	3,889,485	296.11.....	.....	.....104,557	.....	.....40,861	.....	.....111,858	.....	.....	.....(63,695)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/17/2022	.....	.....	317.37.....	.....	.....(9,589)	.....	.....(3,747)	.....	.....(4,062)	.....	.....	.....5,841	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	..14,152	4,170,046	294.67.....	.....	.....124,251	.....	.....49,205	.....	.....137,324	.....	.....	.....(75,046)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	.....	.....	316.3.....	.....	.....(12,170)	.....	.....(4,820)	.....	.....(5,808)	.....	.....	.....7,351	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/01/2021	05/18/2022	7,541	2,235,821	296.48.....		58,595		23,002		62,118			(35,594)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	06/01/2021	05/18/2022	.....	.....	317.39.....	.....	.....(5,581)	.....	.....(2,191)	.....	.....(2,358)	.....	.....	.....3,390	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/26/2022	..10,994	3,246,302	295.27.....	.....	.....93,452	.....	.....37,957	.....	.....101,868	.....	.....	.....(55,495)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/26/2022	.....	.....	316.42.....	.....	.....(9,565)	.....	.....(3,885)	.....	.....(4,765)	.....	.....	.....5,680	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/24/2022	8,932	2,638,452	295.38.....	.....	.....75,211	.....	.....30,296	.....	.....81,820	.....	.....	.....(44,915)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/24/2022	.....	.....	316.01.....	.....	.....(8,128)	.....	.....(3,274)	.....	.....(4,114)	.....	.....	.....4,854	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	..12,246	3,636,804	296.97.....	.....	.....93,072	.....	.....37,957	.....	.....97,405	.....	.....	.....(55,116)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	.....	.....	318.88.....	.....	.....(7,715)	.....	.....(3,146)	.....	.....(3,135)	.....	.....	.....4,569	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/31/2022	7,050	2,094,987	297.16.....	.....	.....53,157	.....	.....22,026	.....	.....55,364	.....	.....	.....(31,131)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/31/2022	.....	.....	318.19.....	.....	.....(5,006)	.....	.....(2,074)	.....	.....(2,235)	.....	.....	.....2,931	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	..39,447	15,609,059	395.7.....	.....	.....375,927	.....	.....153,311	.....	.....336,041	.....	.....	.....(222,616)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	.....	.....	430.36.....	.....	.....(16,173)	.....	.....(6,596)	.....	.....(2,684)	.....	.....	.....9,577	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	..13,880	5,479,070	394.74.....	.....	.....139,080	.....	.....56,720	.....	.....127,390	.....	.....	.....(82,360)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	.....	.....	427.75.....	.....	.....(7,634)	.....	.....(3,113)	.....	.....(1,595)	.....	.....	.....4,521	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/31/2022	..12,755	5,046,647	395.66.....	.....	.....122,576	.....	.....50,791	.....	.....109,780	.....	.....	.....(71,785)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/31/2022	.....	.....	428.....	.....	.....(7,015)	.....	.....(2,907)	.....	.....(1,519)	.....	.....	.....4,108	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	4,701	1,856,977	395.02.....	.....	.....46,446	.....	.....18,941	.....	.....42,229	.....	.....	.....(27,504)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/27/2022	.....	.....	410.37.....	.....	.....(13,445)	.....	.....(5,483)	.....	.....(8,914)	.....	.....	.....7,962	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/26/2022	3,845	1,515,587	394.22.....	.....	.....39,522	.....	.....16,052	.....	.....36,643	.....	.....	.....(23,469)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/26/2022	.....	.....	413.5.....	.....	.....(8,420)	.....	.....(3,420)	.....	.....(4,753)	.....	.....	.....5,000	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/17/2022	..13,366	5,259,926	393.53.....	.....	.....140,744	.....	.....55,003	.....	.....132,391	.....	.....	.....(85,741)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/17/2022	.....	.....	428.12.....	.....	.....(6,683)	.....	.....(2,612)	.....	.....(1,133)	.....	.....	.....4,071	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/18/2022	5,890	2,314,884	393.04.....		63,668		24,993		60,574			(38,675)				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)
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/18/2022	.....	.....	426.14.....	.....	.....(3,652)	.....	.....(1,433)	.....	.....(765)	.....	.....	.....2,218	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/19/2022	2,327	908,475	390.49.....	.....	.....28,546	.....	.....11,255	.....	.....28,605	.....	.....	.....(17,291)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/19/2022	.....	.....	413.96.....	.....	.....(4,769)	.....	.....(1,880)	.....	.....(2,515)	.....	.....	.....2,889	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	...14,007	5,486,734	391.7.....	.....	.....162,207	.....	.....64,236	.....	.....158,855	.....	.....	.....(97,971)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	.....	.....	426.07.....	.....	.....(8,825)	.....	.....(3,495)	.....	.....(1,926)	.....	.....	.....5,330	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	...15,730	6,168,288	392.14.....	.....	.....178,219	.....	.....70,577	.....	.....172,996	.....	.....	.....(107,642)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	.....	.....	425.17.....	.....	.....(10,854)	.....	.....(4,298)	.....	.....(2,576)	.....	.....	.....6,555	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	...13,768	5,388,249	391.37.....	.....	.....162,045	.....	.....64,172	.....	.....159,716	.....	.....	.....(97,874)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/20/2022	.....	.....	423.73.....	.....	.....(11,152)	.....	.....(4,416)	.....	.....(2,963)	.....	.....	.....6,736	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/23/2022	...11,718	4,602,147	392.74.....	.....	.....129,367	.....	.....51,893	.....	.....123,960	.....	.....	.....(77,474)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/23/2022	.....	.....	426.81.....	.....	.....(6,914)	.....	.....(2,773)	.....	.....(1,486)	.....	.....	.....4,140	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/25/2022	5,450	2,146,680	393.9.....	.....	.....56,896	.....	.....23,014	.....	.....53,121	.....	.....	.....(33,882)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/25/2022	.....	.....	427.62.....	.....	.....(2,997)	.....	.....(1,212)	.....	.....(615)	.....	.....	.....1,785	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/24/2022	...23,081	9,096,871	394.13.....	.....	.....237,733	.....	.....95,763	.....	.....220,819	.....	.....	.....(141,970)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/01/2021	05/24/2022	.....	.....	428.79.....	.....	.....(11,079)	.....	.....(4,463)	.....	.....(2,016)	.....	.....	.....6,616	.....	.....	.....	03.....
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	06/01/2023	7,306	2,275,075	311.39.....	.....	.....37,437	.....	.....26,572	.....	.....42,867	.....	.....	.....(10,866)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	05/17/2024	..33,852	10,573,459	312.34.....	.....	.....219,078	.....	.....176,197	.....	.....243,084	.....	.....	.....(42,881)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	05/13/2024	...14,413	4,486,318	311.26.....	.....	.....98,599	.....	.....79,228	.....	.....110,344	.....	.....	.....(19,371)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	05/24/2024	...14,748	4,618,992	313.2.....	.....	.....91,492	.....	.....73,699	.....	.....100,799	.....	.....	.....(17,792)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	05/21/2024	...11,353	3,552,985	312.96.....	.....	.....71,210	.....	.....57,323	.....	.....78,632	.....	.....	.....(13,887)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	05/24/2024	...14,966	4,669,766	312.02.....	.....	.....98,977	.....	.....79,729	.....	.....110,059	.....	.....	.....(19,248)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	06/02/2021	05/31/2024	...18,420	5,752,088	312.28.....		120,687		97,368		133,864			(23,320)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/12/2023	1,388	590,396	425.44.....	.....	.....11,881	.....	.....8,370	.....	.....12,282	.....	.....	.....(3,510)	.....	.....	.....	03.....
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/24/2023	1,685	716,621	425.35.....	.....	.....14,656	.....	.....10,398	.....	.....15,172	.....	.....	.....(4,258)	.....	.....	.....	03.....
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	06/01/2023	1,291	551,680	427.49.....	.....	.....10,362	.....	.....7,385	.....	.....10,509	.....	.....	.....(2,977)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/02/2024	5,749	2,440,943	424.61.....	.....	.....67,211	.....	.....54,023	.....	.....69,468	.....	.....	.....(13,189)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/02/2024	5,565	2,393,160	430.01.....	.....	.....54,391	.....	.....43,718	.....	.....54,392	.....	.....	.....(10,673)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/07/2024	9,428	4,094,992	434.34.....	.....	.....79,660	.....	.....64,102	.....	.....77,289	.....	.....	.....(15,558)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/10/2024	2,669	1,143,881	428.63.....	.....	.....27,474	.....	.....22,124	.....	.....27,718	.....	.....	.....(5,351)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/10/2024	7,700	3,337,721	433.49.....	.....	.....67,172	.....	.....54,090	.....	.....65,577	.....	.....	.....(13,082)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/10/2024	9,293	3,934,956	423.44.....	.....	.....113,363	.....	.....91,285	.....	.....117,878	.....	.....	.....(22,078)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/13/2024	7,535	3,209,466	425.94.....	.....	.....84,944	.....	.....68,447	.....	.....87,100	.....	.....	.....(16,497)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/17/2024	28,242	12,072,223	427.46.....	.....	.....303,672	.....	.....244,915	.....	.....308,528	.....	.....	.....(58,757)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/14/2024	6,677	2,870,544	429.93.....	.....	.....65,987	.....	.....53,183	.....	.....66,020	.....	.....	.....(12,803)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/24/2024	22,207	9,509,020	428.2.....	.....	.....234,095	.....	.....189,093	.....	.....236,716	.....	.....	.....(45,002)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/21/2024	7,008	3,002,796	428.48.....	.....	.....73,048	.....	.....58,967	.....	.....73,753	.....	.....	.....(14,082)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/28/2024	7,323	3,151,436	430.35.....	.....	.....72,059	.....	.....58,257	.....	.....71,888	.....	.....	.....(13,801)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/02/2021	05/31/2024	4,879	2,100,098	430.43.....	.....	.....47,982	.....	.....38,817	.....	.....47,838	.....	.....	.....(9,165)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/19/2023	7,693	3,070,456	399.1.....	.....	.....91,321	.....	.....64,697	.....	.....81,502	.....	.....	.....(26,625)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/31/2023	4,564	1,831,586	401.33.....	.....	.....50,156	.....	.....35,776	.....	.....43,675	.....	.....	.....(14,380)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	06/01/2023	5,949	2,413,485	405.73.....	.....	.....54,905	.....	.....39,185	.....	.....45,142	.....	.....	.....(15,720)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	06/02/2023	6,243	2,524,729	404.44.....	.....	.....60,802	.....	.....43,418	.....	.....50,865	.....	.....	.....(17,384)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	06/02/2023	5,572	2,228,008	399.87.....	.....	.....64,912	.....	.....46,353	.....	.....57,488	.....	.....	.....(18,559)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/21/2024	65,461	26,079,543	398.4.....		1,056,536		853,657		896,980			(202,878)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	06/04/2021	05/22/2024	...47,791	19,109,191	399.85.....	.....	.....740,281	.....	.....598,262	.....	.....620,118	.....	.....	....(142,019)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/23/2024	..24,292	9,701,122	399.35.....	.....	.....381,875	.....	.....308,682	.....	.....321,397	.....	.....	....(73,193)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/24/2024	..40,714	16,334,715	401.21.....	.....	.....607,040	.....	.....490,798	.....	.....501,737	.....	.....	....(116,242)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/24/2024	..38,850	15,537,316	399.93.....	.....	.....601,011	.....	.....485,924	.....	.....503,006	.....	.....	....(115,087)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/24/2024	5,270	2,160,671	410.01.....	.....	.....60,234	.....	.....48,700	.....	.....45,241	.....	.....	....(11,534)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/22/2023	..16,178	6,462,376	399.46.....	.....	.....189,765	.....	.....134,672	.....	.....168,776	.....	.....	....(55,093)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/29/2024	..51,681	20,772,537	401.94.....	.....	.....756,088	.....	.....611,972	.....	.....620,725	.....	.....	....(144,116)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/30/2024	..28,965	11,652,692	402.3.....	.....	.....419,416	.....	.....339,545	.....	.....343,178	.....	.....	....(79,870)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/31/2024	..26,316	10,593,817	402.56.....	.....	.....378,426	.....	.....306,428	.....	.....308,788	.....	.....	....(71,998)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/31/2024	..36,239	14,668,183	404.76.....	.....	.....488,142	.....	.....395,270	.....	.....389,460	.....	.....	....(92,873)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	06/03/2024	2,760	1,134,813	411.1.....	.....	.....30,696	.....	.....24,872	.....	.....22,778	.....	.....	....(5,824)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/23/2023	5,178	2,060,374	397.91.....	.....	.....64,466	.....	.....45,776	.....	.....58,343	.....	.....	....(18,690)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/24/2023	8,075	3,235,249	400.65.....	.....	.....90,602	.....	.....64,371	.....	.....79,487	.....	.....	....(26,230)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/25/2023	4,523	1,811,404	400.49.....	.....	.....51,110	.....	.....36,333	.....	.....44,921	.....	.....	....(14,776)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/26/2023	..10,628	4,269,141	401.69.....	.....	.....114,676	.....	.....81,568	.....	.....99,369	.....	.....	....(33,107)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/26/2023	4,116	1,645,578	399.84.....	.....	.....47,741	.....	.....33,958	.....	.....42,271	.....	.....	....(13,783)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/26/2023	..13,479	5,451,824	404.48.....	.....	.....130,203	.....	.....92,613	.....	.....108,747	.....	.....	....(37,590)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/04/2021	05/30/2023	..15,670	6,286,603	401.2.....	.....	.....172,991	.....	.....123,325	.....	.....150,813	.....	.....	....(49,666)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/17/2022	625	2,598,630	4,160.87.....	.....	.....190,425	.....	.....75,947	.....	.....403,854	.....	.....	....(114,479)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/17/2022	.....	.....	4,388.63.....	.....	.....(107,711)	.....	.....(42,958)	.....	.....(282,747)	.....	.....	....64,753	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/20/2022	2,098	8,690,392	4,142.76.....	.....	.....665,208	.....	.....268,790	.....	.....1,392,428	.....	.....	....(396,417)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/20/2022			4,369.91.....		(383,105)		(154,801)		(985,529)			228,304				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/24/2022	961	4,004,966	4,169.06.....	.....	.....290,179	.....	.....119,240	.....	.....617,039	.....	.....	.....(170,939)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/24/2022	.....	.....	4,409.2.....	.....	.....(158,427)	.....	.....(65,101)	.....	.....(422,681)	.....	.....	.....93,326	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/26/2022	734	3,067,599	4,181.74.....	.....	.....216,303	.....	.....89,611	.....	.....463,698	.....	.....	.....(126,691)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/26/2022	.....	.....	4,410.73.....	.....	.....(121,070)	.....	.....(50,158)	.....	.....(322,713)	.....	.....	.....70,913	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/27/2022	581	2,437,610	4,194.17.....	.....	.....167,095	.....	.....69,504	.....	.....361,360	.....	.....	.....(97,591)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/27/2022	.....	.....	4,363.71.....	.....	.....(110,103)	.....	.....(45,798)	.....	.....(278,229)	.....	.....	.....64,305	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/31/2022	558	2,344,890	4,202.99.....	.....	.....158,300	.....	.....66,887	.....	.....343,591	.....	.....	.....(91,412)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/31/2022	.....	.....	4,431.19.....	.....	.....(87,908)	.....	.....(37,144)	.....	.....(237,913)	.....	.....	.....50,764	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/27/2022	805	3,382,438	4,203.51.....	.....	.....226,764	.....	.....94,324	.....	.....493,824	.....	.....	.....(132,441)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/27/2022	.....	.....	4,432.49.....	.....	.....(125,022)	.....	.....(52,003)	.....	.....(340,430)	.....	.....	.....73,019	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	06/02/2022	540	2,266,347	4,197.56.....	.....	.....155,220	.....	.....66,088	.....	.....335,515	.....	.....	.....(89,132)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	06/02/2022	.....	.....	4,429.73.....	.....	.....(85,673)	.....	.....(36,477)	.....	.....(231,508)	.....	.....	.....49,196	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	06/03/2022	1,217	5,131,279	4,214.88.....	.....	.....337,935	.....	.....144,425	.....	.....738,999	.....	.....	.....(193,510)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	06/03/2022	.....	.....	4,421.35.....	.....	.....(199,185)	.....	.....(85,127)	.....	.....(530,831)	.....	.....	.....114,059	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	06/07/2022	952	4,019,664	4,222.38.....	.....	.....261,878	.....	.....113,577	.....	.....573,514	.....	.....	.....(148,301)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	06/07/2022	.....	.....	4,455.16.....	.....	.....(142,698)	.....	.....(61,888)	.....	.....(391,946)	.....	.....	.....80,810	.....	.....	.....	03.....
APR 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	04/29/2022	711	2,970,936	4,180.06.....	.....	.....202,516	.....	.....73,984	.....	.....442,128	.....	.....	.....(128,532)	.....	.....	.....	03.....
APR 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	04/29/2022	.....	.....	4,407.14.....	.....	.....(110,589)	.....	.....(40,401)	.....	.....(303,395)	.....	.....	.....70,188	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/03/2022	739	3,087,572	4,180.87.....	.....	.....211,645	.....	.....78,962	.....	.....460,131	.....	.....	.....(132,682)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/03/2022	.....	.....	4,412.41.....	.....	.....(114,562)	.....	.....(42,742)	.....	.....(313,815)	.....	.....	.....71,820	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/05/2022	577	2,398,059	4,157.09.....	.....	.....174,466	.....	.....65,756	.....	.....372,076	.....	.....	.....(108,710)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/05/2022			4,392.33.....		(95,430)		(35,968)		(255,377)			59,463				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/10/2022	737	3,099,171	4,206.43.....	.....	.....201,446	.....	.....77,804	.....	.....444,805	.....	.....	.....(123,642)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/10/2022	.....	.....	4,451.01.....	.....	.....(103,175)	.....	.....(39,849)	.....	.....(293,201)	.....	.....	.....63,326	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/06/2022	1,708	7,207,522	4,219.49.....	.....	.....450,753	.....	.....170,740	.....	.....1,008,654	.....	.....	.....(280,013)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/06/2022	.....	.....	4,450.59.....	.....	.....(237,285)	.....	.....(89,881)	.....	.....(676,049)	.....	.....	.....147,404	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/11/2022	484	2,002,404	4,140.62.....	.....	.....152,525	.....	.....59,189	.....	.....320,185	.....	.....	.....(93,336)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/11/2022	.....	.....	4,366.41.....	.....	.....(87,534)	.....	.....(33,968)	.....	.....(226,165)	.....	.....	.....53,565	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/13/2022	558	2,271,672	4,073.14.....	.....	.....201,152	.....	.....78,790	.....	.....403,293	.....	.....	.....(122,363)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/13/2022	.....	.....	4,291.73.....	.....	.....(123,746)	.....	.....(48,470)	.....	.....(296,528)	.....	.....	.....75,276	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/13/2022	696	2,903,954	4,170.67.....	.....	.....206,588	.....	.....80,919	.....	.....443,095	.....	.....	.....(125,669)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/13/2022	.....	.....	4,393.62.....	.....	.....(117,060)	.....	.....(45,852)	.....	.....(310,777)	.....	.....	.....71,209	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/16/2022	589	2,459,303	4,173.12.....	.....	.....174,874	.....	.....69,435	.....	.....374,499	.....	.....	.....(105,439)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	06/08/2021	05/16/2022	.....	.....	4,408.52.....	.....	.....(95,670)	.....	.....(37,987)	.....	.....(256,888)	.....	.....	.....57,683	.....	.....	.....	03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/05/2023	2,408	530,528	220.34.....	.....	.....13,243	.....	.....9,344	.....	.....5,643	.....	.....	.....(3,898)	.....	.....	.....	03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/10/2023	2,078	454,260	218.6.....	.....	.....12,967	.....	.....9,177	.....	.....5,993	.....	.....	.....(3,790)	.....	.....	.....	03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/12/2023	1,516	329,481	217.4.....	.....	.....10,291	.....	.....7,292	.....	.....4,998	.....	.....	.....(2,999)	.....	.....	.....	03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/19/2023	1,588	349,869	220.38.....	.....	.....8,811	.....	.....6,269	.....	.....3,803	.....	.....	.....(2,542)	.....	.....	.....	03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/26/2023	4,584	1,013,558	221.1.....	.....	.....24,342	.....	.....17,387	.....	.....10,238	.....	.....	.....(6,955)	.....	.....	.....	03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	06/01/2023	2,649	586,444	221.39.....	.....	.....13,827	.....	.....9,910	.....	.....5,787	.....	.....	.....(3,918)	.....	.....	.....	03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	06/07/2023	2,853	631,630	221.38.....	.....	.....14,979	.....	.....10,770	.....	.....6,313	.....	.....	.....(4,209)	.....	.....	.....	03.....
MAY 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/06/2022	2,684	578,720	215.6.....	.....	.....24,265	.....	.....9,219	.....	.....3,748	.....	.....	.....(15,046)	.....	.....	.....	03.....
MAY 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	05/06/2022	.....	.....	222.76.....	.....	.....(14,763)	.....	.....(5,609)	.....	.....(462)	.....	.....	.....9,154	.....	.....	.....	03.....
JUN 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	06/03/2022	1,267	273,878	216.2.....	.....	.....11,148	.....	.....4,778	.....	.....1,829	.....	.....	.....(6,370)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/09/2021	06/03/2022	.....	.....	223.19.....	.....	.....(6,828)	.....	.....(2,926)	.....	.....(294)	.....	.....	.....3,902	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/02/2023	5,761	2,323,071	403.22.....	.....	.....61,300	.....	.....44,201	.....	.....50,087	.....	.....	.....(17,099)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/05/2023	...10,438	4,212,407	403.58.....	.....	.....109,804	.....	.....79,303	.....	.....89,317	.....	.....	.....(30,501)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/07/2023	8,590	3,459,514	402.75.....	.....	.....93,456	.....	.....67,568	.....	.....76,923	.....	.....	.....(25,888)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/06/2023	6,837	2,737,595	400.39.....	.....	.....81,432	.....	.....58,844	.....	.....68,983	.....	.....	.....(22,589)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/08/2023	4,136	1,670,067	403.75.....	.....	.....43,308	.....	.....31,328	.....	.....35,188	.....	.....	.....(11,980)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/09/2023	...11,660	4,704,453	403.46.....	.....	.....123,599	.....	.....89,456	.....	.....100,820	.....	.....	.....(34,143)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/09/2023	6,165	2,479,764	402.26.....	.....	.....68,488	.....	.....49,569	.....	.....56,727	.....	.....	.....(18,919)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/04/2024	..59,202	...23,822,337	402.39.....	.....	.....885,072	.....	.....721,925	.....	.....700,910	.....	.....	.....(163,147)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/05/2024	...30,985	12,452,127	401.88.....	.....	.....470,348	.....	.....383,727	.....	.....374,423	.....	.....	.....(86,620)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/06/2024	...20,732	8,323,117	401.46.....	.....	.....318,653	.....	.....260,023	.....	.....254,764	.....	.....	.....(58,630)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/07/2024	...72,267	29,198,230	404.03.....	.....	.....1,031,257	.....	.....841,688	.....	.....803,112	.....	.....	.....(189,569)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/11/2021	06/10/2024	...1,720	714,553	415.52.....	.....	.....17,283	.....	.....14,114	.....	.....11,721	.....	.....	.....(3,168)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/01/2022	8,841	3,495,089	395.33.....	.....	.....92,034	.....	.....39,706	.....	.....78,197	.....	.....	.....(52,328)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/01/2022	.....	.....	429.23.....	.....	.....(4,686)	.....	.....(2,022)	.....	.....(847)	.....	.....	.....2,664	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/02/2022	2,572	1,016,190	395.16.....	.....	.....27,053	.....	.....11,715	.....	.....23,081	.....	.....	.....(15,338)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/02/2022	.....	.....	419.39.....	.....	.....(3,729)	.....	.....(1,615)	.....	.....(1,427)	.....	.....	.....2,114	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/03/2022	8,520	3,367,262	395.2.....	.....	.....89,549	.....	.....38,923	.....	.....76,368	.....	.....	.....(50,626)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/03/2022	.....	.....	429.94.....	.....	.....(4,260)	.....	.....(1,852)	.....	.....(742)	.....	.....	.....2,408	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/03/2022	...30,380	12,033,087	396.09.....	.....	.....305,012	.....	.....132,576	.....	.....254,168	.....	.....	.....(172,436)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/03/2022	.....	.....	430.58.....	.....	.....(13,975)	.....	.....(6,074)	.....	.....(2,331)	.....	.....	.....7,900	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/06/2022	8,659	3,433,383	396.52.....		85,376		37,517		70,418			(47,858)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	06/14/2021	06/06/2022	.....	.....	430.84.....	.....	.....(3,983)	.....	.....(1,750)	.....	.....(675)	.....	.....	.....2,233	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/07/2022	..13,432	5,326,444	396.55.....	.....	.....132,305	.....	.....58,348	.....	.....109,182	.....	.....	.....(73,957)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/07/2022	.....	.....	431.36.....	.....	.....(5,910)	.....	.....(2,606)	.....	.....(967)	.....	.....	.....3,304	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/08/2022	8,084	3,205,811	396.56.....	.....	.....79,709	.....	.....35,277	.....	.....65,783	.....	.....	.....(44,431)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/08/2022	.....	.....	429.12.....	.....	.....(4,527)	.....	.....(2,004)	.....	.....(916)	.....	.....	.....2,523	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/09/2022	..11,731	4,655,656	396.86.....	.....	.....114,028	.....	.....50,644	.....	.....93,397	.....	.....	.....(63,384)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/09/2022	.....	.....	413.36.....	.....	.....(29,797)	.....	.....(13,234)	.....	.....(16,682)	.....	.....	.....16,563	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/10/2022	7,471	2,954,009	395.41.....	.....	.....78,368	.....	.....34,927	.....	.....66,663	.....	.....	.....(43,441)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/10/2022	.....	.....	422.31.....	.....	.....(8,517)	.....	.....(3,796)	.....	.....(2,890)	.....	.....	.....4,721	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/10/2022	..15,106	5,996,502	396.96.....	.....	.....146,378	.....	.....65,238	.....	.....119,544	.....	.....	.....(81,140)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/10/2022	.....	.....	431.55.....	.....	.....(6,647)	.....	.....(2,962)	.....	.....(1,120)	.....	.....	.....3,684	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/13/2022	..16,300	6,481,504	397.65.....	.....	.....152,890	.....	.....68,843	.....	.....122,784	.....	.....	.....(84,047)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/13/2022	.....	.....	432.61.....	.....	.....(6,520)	.....	.....(2,936)	.....	.....(1,050)	.....	.....	.....3,584	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/10/2022	..13,064	5,190,011	397.27.....	.....	.....124,502	.....	.....55,488	.....	.....100,854	.....	.....	.....(69,013)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/14/2021	06/10/2022	.....	.....	431.73.....	.....	.....(5,618)	.....	.....(2,504)	.....	.....(935)	.....	.....	.....3,114	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/25/2023	4,161	1,676,938	403.02.....	.....	.....43,648	.....	.....31,424	.....	.....36,258	.....	.....	.....(12,224)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/14/2023	6,328	2,587,635	408.93.....	.....	.....53,154	.....	.....38,677	.....	.....40,810	.....	.....	.....(14,476)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/13/2024	9,424	3,811,202	404.42.....	.....	.....129,578	.....	.....105,397	.....	.....101,578	.....	.....	.....(24,181)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/14/2024	6,274	2,565,287	408.87.....	.....	.....75,352	.....	.....61,303	.....	.....56,168	.....	.....	.....(14,049)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/17/2024	..11,330	4,602,933	406.27.....	.....	.....147,627	.....	.....120,180	.....	.....113,442	.....	.....	.....(27,446)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/21/2024	6,077	2,469,742	406.39.....	.....	.....79,065	.....	.....64,421	.....	.....60,711	.....	.....	.....(14,644)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/24/2024	3,871	1,557,325	402.26.....		57,065		46,525		45,788			(10,540)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	06/15/2021	05/24/2024	...12,023	4,892,579	406.94.....	.....	.....154,133	.....	.....125,664	.....	.....117,605	.....	.....	.....(28,468)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/28/2024	5,056	2,071,435	409.7.....	.....	.....59,711	.....	.....48,723	.....	.....44,126	.....	.....	.....(10,988)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	05/31/2024	7,674	3,137,790	408.88.....	.....	.....93,087	.....	.....76,005	.....	.....69,512	.....	.....	.....(17,082)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/03/2024	5,780	2,356,588	407.71.....	.....	.....72,829	.....	.....59,502	.....	.....55,124	.....	.....	.....(13,327)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/07/2024	4,975	2,016,794	405.42.....	.....	.....67,306	.....	.....55,035	.....	.....52,272	.....	.....	.....(12,271)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/07/2024	7,263	2,967,685	408.61.....	.....	.....89,261	.....	.....72,987	.....	.....66,872	.....	.....	.....(16,274)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/10/2024	5,450	2,238,472	410.71.....	.....	.....62,896	.....	.....51,460	.....	.....45,984	.....	.....	.....(11,436)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/11/2024	9,468	3,866,632	408.39.....	.....	.....117,403	.....	.....96,077	.....	.....88,237	.....	.....	.....(21,326)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/15/2021	06/14/2024	3,065	1,239,066	404.28.....	.....	.....43,061	.....	.....35,261	.....	.....33,859	.....	.....	.....(7,801)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/16/2021	06/15/2022	40,454	16,082,103	397.54.....	.....	.....383,909	.....	.....174,986	.....	.....308,807	.....	.....	.....(208,923)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/16/2021	06/15/2023	2,178	865,687	397.54.....	.....	.....29,093	.....	.....21,209	.....	.....25,409	.....	.....	.....(7,883)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	91,599,084	4,246.59.....	.....	.....3,258,179	.....	.....1,485,082	.....	.....6,998,384	.....	.....	.....(1,773,098)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	73,192,093	4,246.59.....	.....	.....2,837,657	.....	.....1,293,407	.....	.....6,422,810	.....	.....	.....(1,544,250)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	4,455,414	4,246.59.....	.....	.....160,707	.....	.....73,250	.....	.....347,652	.....	.....	.....(87,456)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	3,997,172	4,246.59.....	.....	.....157,369	.....	.....71,729	.....	.....359,714	.....	.....	.....(85,640)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	8,405,369	4,246.59.....	.....	.....316,462	.....	.....144,244	.....	.....705,579	.....	.....	.....(172,218)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	12,046,830	4,246.59.....	.....	.....511,990	.....	.....233,366	.....	.....1,211,913	.....	.....	.....(278,625)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAY1	06/16/2021	06/15/2022	#####	1,366,378	4,246.59.....	.....	.....60,162	.....	.....27,422	.....	.....141,558	.....	.....	.....(32,740)	.....	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM1	06/17/2021	06/15/2022	...11,299	3,646,271	322.72.....	.....	.....74,715	.....	.....34,340	.....	.....153,400	.....	.....	.....(40,387)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM1	06/17/2021	06/15/2023	...1,496	482,783	322.72.....	.....	.....15,535	.....	.....11,373	.....	.....23,722	.....	.....	.....(4,165)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	...10,524	44,691,580	4,246.59.....	.....	.....2,756,370	.....	.....1,266,855	.....	.....6,163,821	.....	.....	.....(1,489,515)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022					(1,200,590)		(551,803)		(3,675,530)			648,787				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	...13,922	...59,119,073	4,246.59.....	.....	....3,646,191	.....	.....1,675,826	.....	.....8,153,648	.....	.....	...(1,970,365)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	.....	.....	4,607.55.....	.....	....(1,291,362)	.....	.....(593,523)	.....	.....(4,221,180)	.....	.....	....697,839	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	640	2,719,601	4,246.59.....	.....	....167,732	.....	.....77,091	.....	.....375,085	.....	.....	....(90,641)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	.....	.....	4,565.08.....	.....	....(68,256)	.....	.....(31,371)	.....	.....(213,696)	.....	.....	....36,885	.....	.....	.....	03.....
JUN 22 IUL Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	1,913	8,735,098	4,565.08.....	.....	....210,136	.....	.....96,581	.....	.....638,484	.....	.....	....(113,555)	.....	.....	.....	03.....
JUN 22 IUL Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	424	1,945,838	4,586.32.....	.....	....43,581	.....	.....20,030	.....	.....135,057	.....	.....	....(23,551)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	720	3,058,564	4,246.59.....	.....	....188,638	.....	.....86,700	.....	.....421,834	.....	.....	....(101,938)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	.....	.....	4,596.93.....	.....	....(69,193)	.....	.....(31,802)	.....	.....(223,810)	.....	.....	....37,391	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	841	3,570,745	4,246.59.....	.....	....220,227	.....	.....101,219	.....	.....492,474	.....	.....	....(119,008)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	06/17/2021	06/15/2022	.....	.....	4,671.25.....	.....	....(62,946)	.....	.....(28,931)	.....	.....(218,077)	.....	.....	....34,015	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/09/2023	6,337	2,563,531	404.56.....	.....	....56,966	.....	.....41,690	.....	.....51,692	.....	.....	....(15,276)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/12/2023	...13,755	5,553,298	403.74.....	.....	....128,331	.....	.....94,062	.....	.....117,562	.....	.....	....(34,269)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/14/2023	...3,529	1,423,677	403.38.....	.....	....33,494	.....	.....24,574	.....	.....30,802	.....	.....	....(8,919)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/13/2023	5,300	2,147,985	405.31.....	.....	....46,372	.....	.....34,006	.....	.....41,714	.....	.....	....(12,366)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/15/2023	9,837	3,980,937	404.67.....	.....	....88,636	.....	.....65,065	.....	.....80,299	.....	.....	....(23,571)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/16/2023	7,223	2,917,165	403.87.....	.....	....67,319	.....	.....49,441	.....	.....61,566	.....	.....	....(17,877)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/16/2023	6,831	2,753,624	403.13.....	.....	....65,574	.....	.....48,160	.....	.....60,509	.....	.....	....(17,414)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/16/2023	5,403	2,167,381	401.15.....	.....	....56,136	.....	.....41,229	.....	.....52,940	.....	.....	....(14,908)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/19/2023	...14,173	5,617,267	396.34.....	.....	....177,728	.....	.....130,725	.....	.....175,378	.....	.....	....(47,002)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/20/2023	7,179	2,869,853	399.75.....	.....	....79,114	.....	.....58,220	.....	.....75,645	.....	.....	....(20,894)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/11/2024	...69,774	28,168,986	403.72.....	.....	....918,918	.....	.....756,158	.....	.....786,899	.....	.....	....(162,760)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/21/2021	06/12/2024	...33,400	13,488,647	403.85.....		438,210		360,665		374,958			(77,545)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/14/2024	...41,475	16,780,463	404.59.....	532,957	.....	.....	.....438,819	.....	.....452,557	.....	.....	.....(94,138)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/13/2024	..26,048	10,513,657	403.63.....	344,351	.....	.....	.....283,472	.....	.....295,128	.....	.....	.....(60,880)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/14/2024	..41,240	16,626,071	403.15.....	553,446	.....	.....	.....455,689	.....	.....476,471	.....	.....	.....(97,757)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/17/2024	2,024	828,788	409.44.....	22,428	.....	.....	.....18,478	.....	.....18,123	.....	.....	.....(3,951)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/18/2024	..74,586	29,910,598	401.02.....	1,068,076	.....	.....	.....880,110	.....	.....938,027	.....	.....	.....(187,966)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/19/2024	..39,841	15,905,264	399.22.....	601,597	.....	.....	.....495,822	.....	.....536,597	.....	.....	.....(105,775)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/21/2021	06/20/2024	..29,361	11,723,280	399.28.....	442,765	.....	.....	.....364,987	.....	.....394,718	.....	.....	.....(77,778)	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	06/23/2021	03/04/2022	6,514	4,352,832	668.18.....	239,016	.....	.....	.....129,057	.....	.....342,301	.....	.....	.....(109,959)	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	06/23/2021	03/04/2022	.....	.....	726.46.....	(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	06/23/2021	04/22/2022	5,311	3,335,051	628.....	212,477	.....	.....	.....78,355	.....	.....296,159	.....	.....	.....(134,122)	.....	.....	.....	03.....
APR 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	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 4PQUHN3JPFGFNF3BI	06/23/2021	06/22/2022	4,373	2,860,005	653.98.....	114,447	.....	.....	.....54,378	.....	.....163,229	.....	.....	.....(60,069)	.....	.....	.....	03.....
JUN 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	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..... BFM8T61CT2L1QCEMI	06/24/2021	06/14/2023	..10,924	3,412,552	312.38.....	45,274	.....	.....	.....33,450	.....	.....60,002	.....	.....	.....(11,824)	.....	.....	.....	03.....
JUN 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/23/2023	5,720	1,769,499	309.36.....	29,540	.....	.....	.....21,921	.....	.....40,004	.....	.....	.....(7,619)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/03/2024	..12,976	4,043,700	311.62.....	78,061	.....	.....	.....64,431	.....	.....98,351	.....	.....	.....(13,630)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/07/2024	..19,145	5,994,774	313.13.....	106,140	.....	.....	.....87,677	.....	.....132,576	.....	.....	.....(18,463)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/07/2024	..16,463	5,116,570	310.79.....	103,961	.....	.....	.....85,877	.....	.....131,417	.....	.....	.....(18,084)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/10/2024	..10,899	3,405,146	312.43.....	62,971	.....	.....	.....52,048	.....	.....78,950	.....	.....	.....(10,924)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/14/2024	..20,219	6,318,267	312.49.....	116,771	.....	.....	.....96,590	.....	.....146,258	.....	.....	.....(20,181)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/14/2024	..21,438	6,679,155	311.56.....	130,362	.....	.....	.....107,832	.....	.....164,057	.....	.....	.....(22,530)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	06/24/2021	06/18/2024	..16,776	5,172,907	308.35.....	121,578			100,643		155,036			(20,935)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/24/2021	06/21/2024	...16,777	5,224,718	311.42.....	.....	.....103,312	.....	.....85,571	.....	.....129,966	.....	.....	.....(17,740)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	06/24/2021	06/21/2024	..15,150	4,678,076	308.79.....	.....	.....107,471	.....	.....89,017	.....	.....136,745	.....	.....	.....(18,455)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/23/2022	6,532	2,587,460	396.14.....	.....	.....65,578	.....	.....31,602	.....	.....56,369	.....	.....	.....(33,976)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/23/2022	.....	.....	416.57.....	.....	.....(12,541)	.....	.....(6,043)	.....	.....(6,823)	.....	.....	.....6,497	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/24/2022	..15,982	6,336,320	396.47.....	.....	.....158,060	.....	.....76,396	.....	.....134,772	.....	.....	.....(81,665)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/24/2022	.....	.....	429.84.....	.....	.....(8,470)	.....	.....(4,094)	.....	.....(2,147)	.....	.....	.....4,376	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/16/2022	6,358	1,892,986	297.74.....	.....	.....42,598	.....	.....20,089	.....	.....48,292	.....	.....	.....(22,509)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/16/2022	.....	.....	316.9.....	.....	.....(4,514)	.....	.....(2,129)	.....	.....(3,213)	.....	.....	.....2,385	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/15/2022	..10,223	3,047,504	298.11.....	.....	.....66,550	.....	.....31,284	.....	.....74,886	.....	.....	.....(35,266)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/15/2022	.....	.....	318.18.....	.....	.....(6,031)	.....	.....(2,835)	.....	.....(3,958)	.....	.....	.....3,196	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	7,784	2,299,737	295.44.....	.....	.....61,261	.....	.....28,982	.....	.....72,563	.....	.....	.....(32,279)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	.....	.....	315.23.....	.....	.....(6,850)	.....	.....(3,241)	.....	.....(5,454)	.....	.....	.....3,609	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/20/2022	6,863	2,026,326	295.27.....	.....	.....54,832	.....	.....26,184	.....	.....65,064	.....	.....	.....(28,648)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/20/2022	.....	.....	314.81.....	.....	.....(6,519)	.....	.....(3,113)	.....	.....(5,336)	.....	.....	.....3,406	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/21/2022	5,010	1,481,115	295.65.....	.....	.....39,076	.....	.....18,717	.....	.....46,057	.....	.....	.....(20,359)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/21/2022	.....	.....	315.04.....	.....	.....(4,609)	.....	.....(2,208)	.....	.....(3,772)	.....	.....	.....2,401	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/22/2022	7,136	2,114,683	296.36.....	.....	.....53,088	.....	.....25,506	.....	.....61,807	.....	.....	.....(27,582)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/22/2022	.....	.....	315.69.....	.....	.....(6,065)	.....	.....(2,914)	.....	.....(4,818)	.....	.....	.....3,151	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/24/2022	..11,689	3,467,193	296.61.....	.....	.....85,683	.....	.....41,414	.....	.....99,285	.....	.....	.....(44,270)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/24/2022	.....	.....	315.82.....	.....	.....(9,936)	.....	.....(4,802)	.....	.....(7,855)	.....	.....	.....5,134	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/14/2022	..15,512	6,172,945	397.94.....	.....	.....140,076	.....	.....65,635	.....	.....114,376	.....	.....	.....(74,440)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/14/2022	.....	.....	432.76.....	.....	.....(5,584)	.....	.....(2,617)	.....	.....(992)	.....	.....	.....2,968	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/15/2022	...13,859	5,501,144	396.93.....	.....	.....132,217	.....	.....62,153	.....	.....110,995	.....	.....	.....(70,064)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/15/2022	.....	.....	424.77.....	.....	.....(11,780)	.....	.....(5,538)	.....	.....(3,844)	.....	.....	.....6,243	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/16/2022	6,266	2,482,164	396.16.....	.....	.....62,280	.....	.....29,371	.....	.....53,353	.....	.....	.....(32,909)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/16/2022	.....	.....	416.72.....	.....	.....(11,529)	.....	.....(5,437)	.....	.....(6,017)	.....	.....	.....6,092	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	9,635	3,801,150	394.5.....	.....	.....104,351	.....	.....49,367	.....	.....92,925	.....	.....	.....(54,984)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	.....	.....	426.41.....	.....	.....(7,034)	.....	.....(3,328)	.....	.....(2,089)	.....	.....	.....3,706	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	...15,399	6,052,798	393.07.....	.....	.....178,934	.....	.....84,651	.....	.....164,182	.....	.....	.....(94,282)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	.....	.....	425.42.....	.....	.....(12,319)	.....	.....(5,828)	.....	.....(3,949)	.....	.....	.....6,491	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	...15,381	6,049,056	393.29.....	.....	.....176,877	.....	.....83,679	.....	.....161,528	.....	.....	.....(93,199)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/17/2022	.....	.....	426.35.....	.....	.....(11,228)	.....	.....(5,312)	.....	.....(3,370)	.....	.....	.....5,916	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/20/2022	...14,326	5,640,209	393.7.....	.....	.....162,029	.....	.....77,373	.....	.....146,805	.....	.....	.....(84,656)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/20/2022	.....	.....	428.36.....	.....	.....(8,596)	.....	.....(4,105)	.....	.....(2,330)	.....	.....	.....4,491	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/22/2022	...10,069	3,978,813	395.15.....	.....	.....106,229	.....	.....51,038	.....	.....93,338	.....	.....	.....(55,192)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/22/2022	.....	.....	427.18.....	.....	.....(6,948)	.....	.....(3,338)	.....	.....(2,074)	.....	.....	.....3,610	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/21/2022	...10,802	4,264,522	394.79.....	.....	.....115,905	.....	.....55,518	.....	.....102,620	.....	.....	.....(60,388)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/21/2022	.....	.....	429.29.....	.....	.....(5,941)	.....	.....(2,846)	.....	.....(1,517)	.....	.....	.....3,095	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/01/2022	7,975	2,375,653	297.88.....	.....	.....51,679	.....	.....23,156	.....	.....58,538	.....	.....	.....(28,523)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/01/2022	.....	.....	318.33.....	.....	.....(4,227)	.....	.....(1,894)	.....	.....(2,487)	.....	.....	.....2,333	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/02/2022	4,819	1,436,227	298.03.....	.....	.....30,938	.....	.....13,913	.....	.....34,908	.....	.....	.....(17,025)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/02/2022	.....	.....	318.84.....	.....	.....(2,410)	.....	.....(1,084)	.....	.....(1,363)	.....	.....	.....1,326	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/03/2022	3,526	1,051,586	298.28.....	.....	.....22,281	.....	.....10,056	.....	.....24,956	.....	.....	.....(12,225)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	06/25/2021	06/03/2022	.....	.....	319.5.....	.....	.....(1,622)	.....	.....(732)	.....	.....(874)	.....	.....	......890	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/08/2022	6,482	1,935,212	298.53.....	.....	.....40,515	.....	.....18,609	.....	.....45,119	.....	.....	.....(21,907)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/08/2022	.....	.....	320.48.....	.....	.....(2,658)	.....	.....(1,221)	.....	.....(1,393)	.....	.....	.....1,437	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/07/2022	7,198	2,145,953	298.15.....	.....	.....46,208	.....	.....21,151	.....	.....51,916	.....	.....	.....(25,058)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/07/2022	.....	.....	320.02.....	.....	.....(3,095)	.....	.....(1,417)	.....	.....(1,688)	.....	.....	.....1,678	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/09/2022	4,551	1,357,537	298.31.....	.....	.....28,943	.....	.....13,339	.....	.....32,413	.....	.....	.....(15,604)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/09/2022	.....	.....	319.81.....	.....	.....(2,048)	.....	.....(944)	.....	.....(1,152)	.....	.....	.....1,104	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/10/2022	...11,083	3,310,920	298.73.....	.....	.....68,495	.....	.....31,674	.....	.....75,869	.....	.....	.....(36,821)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/10/2022	.....	.....	319.65.....	.....	.....(5,209)	.....	.....(2,409)	.....	.....(2,948)	.....	.....	.....2,800	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/13/2022	8,112	2,422,526	298.65.....	.....	.....50,616	.....	.....23,640	.....	.....56,233	.....	.....	.....(26,976)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/13/2022	.....	.....	319.22.....	.....	.....(4,137)	.....	.....(1,932)	.....	.....(2,467)	.....	.....	.....2,205	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/14/2022	5,441	1,624,043	298.5.....	.....	.....34,385	.....	.....16,112	.....	.....38,332	.....	.....	.....(18,273)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2021	06/14/2022	.....	.....	320.1.....	.....	.....(2,448)	.....	.....(1,147)	.....	.....(1,390)	.....	.....	.....1,301	.....	.....	.....	03.....
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/02/2023	4,494	1,920,922	427.47.....	.....	.....37,096	.....	.....27,281	.....	.....36,672	.....	.....	.....(9,815)	.....	.....	.....	03.....
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/16/2023	2,643	1,128,473	426.91.....	.....	.....22,660	.....	.....16,781	.....	.....22,543	.....	.....	.....(5,878)	.....	.....	.....	03.....
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/23/2023	1,270	542,756	427.36.....	.....	.....10,765	.....	.....7,999	.....	.....10,668	.....	.....	.....(2,765)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/03/2024	5,962	2,573,352	431.63.....	.....	.....57,738	.....	.....47,702	.....	.....55,823	.....	.....	.....(10,037)	.....	.....	.....	03.....
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	05/31/2024	4,442	1,909,398	429.85.....	.....	.....45,573	.....	.....37,629	.....	.....44,571	.....	.....	.....(7,944)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/04/2024	8,538	3,682,424	431.28.....	.....	.....83,731	.....	.....69,189	.....	.....81,141	.....	.....	.....(14,541)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/07/2024	..22,004	9,508,506	432.13.....	.....	.....210,119	.....	.....173,729	.....	.....202,457	.....	.....	.....(36,389)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/11/2024	4,756	2,058,760	432.91.....	.....	.....44,354	.....	.....36,701	.....	.....42,517	.....	.....	.....(7,653)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/10/2024	5,678	2,447,247	430.98.....	.....	.....56,482	.....	.....46,727	.....	.....54,844	.....	.....	.....(9,755)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	06/24/2021	06/14/2024	...16,815	7,241,647	430.66.....	.....	.....169,518	.....	.....140,350	.....	.....164,931	.....	.....	.....(29,168)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	06/24/2021	06/18/2024	9,036	3,872,611	428.59.....	.....	.....97,787	.....	.....81,024	.....	.....96,384	.....	.....	.....(16,764)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	06/24/2021	06/17/2024	3,286	1,419,149	431.93.....	.....	.....31,811	.....	.....26,352	.....	.....30,698	.....	.....	.....(5,458)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	06/24/2021	06/21/2024	..26,609	11,394,339	428.22.....	.....	.....292,016	.....	.....242,094	.....	.....288,428	.....	.....	.....(49,922)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/19/2023	7,945	2,610,761	328.62.....	.....	.....64,008	.....	.....46,797	.....	.....92,925	.....	.....	.....(17,212)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/26/2023	7,388	2,438,459	330.05.....	.....	.....55,750	.....	.....40,910	.....	.....80,330	.....	.....	.....(14,840)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/02/2023	6,649	2,179,973	327.85.....	.....	.....56,556	.....	.....41,652	.....	.....81,631	.....	.....	.....(14,904)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/07/2023	..10,933	3,623,209	331.39.....	.....	.....78,058	.....	.....57,633	.....	.....111,293	.....	.....	.....(20,425)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/13/2023	7,742	2,561,163	330.83.....	.....	.....57,300	.....	.....42,432	.....	.....81,614	.....	.....	.....(14,867)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/21/2023	6,819	2,241,520	328.7.....	.....	.....56,729	.....	.....42,173	.....	.....80,950	.....	.....	.....(14,556)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/27/2023	5,269	1,729,375	328.24.....	.....	.....45,122	.....	.....33,639	.....	.....64,257	.....	.....	.....(11,482)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/09/2024	..11,022	3,602,354	326.82.....	.....	.....130,122	.....	.....107,064	.....	.....163,657	.....	.....	.....(23,058)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/14/2024	..13,663	4,480,845	327.96.....	.....	.....154,748	.....	.....127,457	.....	.....193,867	.....	.....	.....(27,291)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/17/2024	..13,865	4,503,401	324.8.....	.....	.....177,714	.....	.....146,462	.....	.....223,843	.....	.....	.....(31,252)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/21/2024	..12,948	4,266,456	329.51.....	.....	.....138,616	.....	.....114,332	.....	.....172,554	.....	.....	.....(24,284)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/23/2024	..11,159	3,639,323	326.12.....	.....	.....136,554	.....	.....112,676	.....	.....171,226	.....	.....	.....(23,878)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/28/2024	..10,128	3,317,211	327.53.....	.....	.....117,736	.....	.....97,246	.....	.....146,995	.....	.....	.....(20,490)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/31/2024	..12,128	3,985,002	328.59.....	.....	.....135,554	.....	.....112,029	.....	.....168,622	.....	.....	.....(23,525)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	05/30/2024	..17,037	5,596,262	328.47.....	.....	.....191,197	.....	.....157,984	.....	.....237,990	.....	.....	.....(33,213)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/04/2024	..18,644	6,150,222	329.87.....	.....	.....198,702	.....	.....164,347	.....	.....246,010	.....	.....	.....(34,355)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/05/2024	..11,774	3,853,957	327.32.....	.....	.....138,727	.....	.....114,764	.....	.....172,824	.....	.....	.....(23,963)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/07/2024	..17,919	5,882,772	328.3.....	.....	.....203,542	.....	.....168,448	.....	.....252,789	.....	.....	.....(35,093)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/10/2024	..11,048	3,620,901	327.74.....		128,507		106,413		159,671			(22,095)				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	06/28/2021	06/11/2024	...14,844	4,879,308	328.7.....	.....	.....166,467	.....	.....137,872	.....	.....206,275	.....	.....	.....(28,595)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/13/2024	..15,149	4,977,082	328.55.....	.....	.....171,109	.....	.....141,771	.....	.....211,953	.....	.....	.....(29,338)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/14/2024	..23,535	7,763,249	329.86.....	.....	.....252,723	.....	.....209,432	.....	.....311,839	.....	.....	.....(43,291)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/18/2024	..24,258	7,835,486	323.....	.....	.....338,534	.....	.....280,758	.....	.....423,441	.....	.....	.....(57,776)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/19/2024	..15,047	4,872,892	323.84.....	.....	.....203,764	.....	.....169,021	.....	.....254,466	.....	.....	.....(34,743)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/21/2024	..29,580	9,605,244	324.72.....	.....	.....388,240	.....	.....322,164	.....	.....483,782	.....	.....	.....(66,076)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/24/2024	9,439	3,102,143	328.66.....	.....	.....106,926	.....	.....88,778	.....	.....131,983	.....	.....	.....(18,148)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/25/2024	..21,424	7,013,043	327.34.....	.....	.....255,485	.....	.....212,162	.....	.....316,275	.....	.....	.....(43,322)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	06/28/2021	06/27/2024	..22,664	7,434,548	328.04.....	.....	.....263,474	.....	.....218,879	.....	.....325,384	.....	.....	.....(44,595)	.....	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	05/26/2023	2,595	1,004,163	386.98.....	.....	.....21,226	.....	.....15,598	.....	.....19,351	.....	.....	.....(5,628)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	06/02/2023	2,981	1,156,303	387.9.....	.....	.....23,639	.....	.....17,434	.....	.....21,234	.....	.....	.....(6,205)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	06/09/2023	2,979	1,153,027	387.07.....	.....	.....24,605	.....	.....18,211	.....	.....22,402	.....	.....	.....(6,395)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	06/28/2023	2,205	850,578	385.79.....	.....	.....19,534	.....	.....14,590	.....	.....18,105	.....	.....	.....(4,944)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	06/16/2023	1,785	688,611	385.88.....	.....	.....15,579	.....	.....11,570	.....	.....14,432	.....	.....	.....(4,009)	.....	.....	.....	03.....
JUN 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	06/28/2022	821	309,271	376.81.....	.....	.....7,395	.....	.....3,636	.....	.....8,237	.....	.....	.....(3,759)	.....	.....	.....	03.....
JUN 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3	06/29/2021	06/28/2022	.....	.....	391.47.....	.....	.....(1,937)	.....	.....(952)	.....	.....(2,167)	.....	.....	.....985	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/02/2021	06/05/2023	1,370	548,438	400.34.....	.....	.....16,508	.....	.....12,298	.....	.....13,844	.....	.....	.....(4,210)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/02/2021	06/21/2023	7,110	2,841,557	399.68.....	.....	.....88,870	.....	.....66,715	.....	.....75,229	.....	.....	.....(22,155)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/02/2021	06/22/2023	8,799	3,554,368	403.95.....	.....	.....93,446	.....	.....70,182	.....	.....75,146	.....	.....	.....(23,263)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/02/2021	06/23/2023	..27,711	11,183,730	403.58.....	.....	.....299,005	.....	.....224,671	.....	.....241,500	.....	.....	.....(74,334)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/02/2021	06/26/2023	..10,602	4,271,371	402.89.....	.....	.....117,786	.....	.....88,626	.....	.....96,018	.....	.....	.....(29,160)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/02/2021	06/27/2023	9,641	3,905,957	405.16.....		98,044		73,805		77,670			(24,239)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/02/2021	06/28/2023	3,773	1,536,790	407.28.....	.....	.....35,280	.....	.....26,570	.....	.....27,154	.....	.....	.....(8,710)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/29/2023	7,582	3,043,765	401.46.....	.....	.....89,161	.....	.....67,180	.....	.....73,997	.....	.....	.....(21,982)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/30/2023	5,349	2,156,418	403.16.....	.....	.....58,997	.....	.....44,472	.....	.....47,959	.....	.....	.....(14,525)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/30/2023	6,766	2,755,160	407.2.....	.....	.....63,601	.....	.....47,943	.....	.....49,016	.....	.....	.....(15,658)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/21/2024	...74,812	...30,105,672	402.42.....	.....	...1,134,892	.....	...947,845	.....	...892,759	.....	.....	... (187,047)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/25/2024	...84,348	...34,087,723	404.13.....	.....	...1,219,678	.....	...1,019,399	.....	...943,446	.....	.....	... (200,279)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/26/2024	...35,378	...14,284,044	403.76.....	.....	...517,574	.....	...432,663	.....	...401,750	.....	.....	... (84,911)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/27/2024	...30,893	...12,470,927	403.68.....	.....	...453,202	.....	...378,920	.....	...352,101	.....	.....	... (74,282)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/28/2024	...68,861	...27,787,520	403.53.....	.....	...1,015,013	.....	...848,801	.....	...789,913	.....	.....	... (166,212)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	06/28/2024	...1,212	...486,223	401.3.....	.....	...19,047	.....	...15,928	.....	...15,151	.....	.....	... (3,119)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/02/2021	07/01/2024	...4,411	...1,830,748	415.....	.....	...45,967	.....	...38,461	.....	...31,351	.....	.....	... (7,507)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/30/2023	...4,497	...1,824,378	405.65.....	.....	...42,591	.....	...32,149	.....	...35,416	.....	.....	... (10,441)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/14/2024	...7,884	...3,219,711	408.4.....	.....	...95,787	.....	...79,972	.....	...73,588	.....	.....	... (15,816)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/18/2024	...6,944	...2,811,183	404.82.....	.....	...94,303	.....	...78,791	.....	...75,261	.....	.....	... (15,513)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/21/2024	...12,814	...5,232,429	408.35.....	.....	...156,582	.....	...130,896	.....	...120,427	.....	.....	... (25,686)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/21/2024	...9,159	...3,686,317	402.49.....	.....	...133,443	.....	...111,553	.....	...108,999	.....	.....	... (21,890)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/24/2024	...6,733	...2,750,988	408.57.....	.....	...81,876	.....	...68,482	.....	...62,836	.....	.....	... (13,394)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/25/2024	...7,388	...3,042,563	411.81.....	.....	...81,271	.....	...67,988	.....	...60,121	.....	.....	... (13,283)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/28/2024	...23,843	...9,782,836	410.3.....	.....	...275,627	.....	...230,704	.....	...207,445	.....	.....	... (44,923)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	06/28/2024	...8,267	...3,334,041	403.28.....	.....	...118,140	.....	...98,885	.....	...95,768	.....	.....	... (19,255)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/06/2021	07/02/2024	...10,457	...4,254,034	406.83.....	.....	...134,785	.....	...112,898	.....	...105,384	.....	.....	... (21,887)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/06/2022	...12,563	...4,989,323	397.13.....		...116,212		...60,210		...102,938			... (56,002)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/08/2021	07/06/2022	.....	.....	420.68.....	.....	.....(15,704)	.....	.....(8,136)	.....	.....(8,441)	.....	.....	.....7,568	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/07/2022	4,039	1,607,527	398.02.....	.....	.....35,703	.....	.....18,546	.....	.....30,984	.....	.....	.....(17,157)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/07/2022	.....	.....	419.48.....	.....	.....(5,654)	.....	.....(2,937)	.....	.....(3,233)	.....	.....	.....2,717	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/24/2022	...36,168	14,358,613	397.....	.....	.....331,297	.....	.....166,126	.....	.....292,922	.....	.....	.....(165,171)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/24/2022	.....	.....	429.8.....	.....	.....(16,276)	.....	.....(8,161)	.....	.....(4,894)	.....	.....	.....8,114	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/27/2022	...20,540	8,162,845	397.41.....	.....	.....184,861	.....	.....93,487	.....	.....162,079	.....	.....	.....(91,374)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/27/2022	.....	.....	432.39.....	.....	.....(7,189)	.....	.....(3,636)	.....	.....(1,845)	.....	.....	.....3,553	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/28/2022	...11,982	4,758,587	397.14.....	.....	.....109,637	.....	.....55,599	.....	.....96,711	.....	.....	.....(54,037)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/28/2022	.....	.....	431.77.....	.....	.....(4,433)	.....	.....(2,248)	.....	.....(1,227)	.....	.....	.....2,185	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/29/2022	...18,004	7,143,615	396.78.....	.....	.....167,977	.....	.....85,420	.....	.....149,608	.....	.....	.....(82,557)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/29/2022	.....	.....	425.86.....	.....	.....(12,963)	.....	.....(6,592)	.....	.....(5,119)	.....	.....	.....6,371	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/30/2022	4,391	1,742,940	396.96.....	.....	.....40,658	.....	.....20,732	.....	.....36,054	.....	.....	.....(19,926)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	06/30/2022	.....	.....	418.67.....	.....	.....(6,454)	.....	.....(3,291)	.....	.....(3,676)	.....	.....	.....3,163	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/01/2022	7,766	3,081,957	396.87.....	.....	.....72,376	.....	.....37,006	.....	.....64,315	.....	.....	.....(35,370)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/01/2022	.....	.....	425.85.....	.....	.....(5,669)	.....	.....(2,899)	.....	.....(2,273)	.....	.....	.....2,770	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/01/2022	...17,722	7,061,245	398.44.....	.....	.....151,880	.....	.....77,656	.....	.....130,025	.....	.....	.....(74,224)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/01/2022	.....	.....	431.45.....	.....	.....(7,089)	.....	.....(3,625)	.....	.....(2,029)	.....	.....	.....3,464	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/01/2022	8,722	3,474,119	398.33.....	.....	.....75,181	.....	.....38,440	.....	.....64,548	.....	.....	.....(36,741)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/01/2022	.....	.....	430.26.....	.....	.....(3,925)	.....	.....(2,007)	.....	.....(1,229)	.....	.....	.....1,918	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/05/2022	...14,459	5,759,362	398.33.....	.....	.....125,358	.....	.....64,780	.....	.....107,871	.....	.....	.....(60,578)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/08/2021	07/05/2022	.....	.....	430.3.....	.....	.....(6,651)	.....	.....(3,437)	.....	.....(2,163)	.....	.....	.....3,214	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/10/2022	496	2,096,007	4,225.31.....	.....	.....184,023	.....	.....88,954	.....	.....298,286	.....	.....	.....(95,069)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	KB1H1DSPRFMYMCUI	07/12/2021	06/10/2022	.....	4,422.54.....	.....	.....(120,587)	.....	.....(58,290)	.....	.....(217,834)	.....	.....	.....62,297	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/10/2022	1,161	4,924,705	4,243.57.....	416,089	.....	.....201,131	.....	.....679,918	.....	.....	.....(214,959)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/10/2022	.....	4,465.75.....	.....	.....(253,281)	.....	.....(122,432)	.....	.....(470,319)	.....	.....	.....130,849	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/13/2022	964	4,093,159	4,246.5.....	345,140	.....	.....168,437	.....	.....563,681	.....	.....	.....(176,703)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/13/2022	.....	4,465.85.....	.....	.....(211,796)	.....	.....(103,361)	.....	.....(392,280)	.....	.....	.....108,434	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/14/2022	676	2,875,255	4,254.72.....	238,206	.....	.....116,614	.....	.....390,864	.....	.....	.....(121,592)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/14/2022	.....	4,477.61.....	.....	.....(144,164)	.....	.....(70,576)	.....	.....(269,317)	.....	.....	.....73,588	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/16/2022	593	2,505,987	4,228.8.....	219,872	.....	.....108,305	.....	.....356,248	.....	.....	.....(111,567)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/16/2022	.....	4,449.57.....	.....	.....(136,310)	.....	.....(67,144)	.....	.....(249,762)	.....	.....	.....69,166	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/17/2022	1,585	6,611,737	4,170.18.....	653,598	.....	.....322,932	.....	.....1,032,812	.....	.....	.....(330,667)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/17/2022	.....	4,391.52.....	.....	.....(419,455)	.....	.....(207,245)	.....	.....(741,744)	.....	.....	.....212,209	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/21/2022	771	3,221,982	4,177.99.....	315,274	.....	.....157,637	.....	.....498,511	.....	.....	.....(157,637)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/21/2022	.....	4,427.74.....	.....	.....(188,970)	.....	.....(94,485)	.....	.....(340,422)	.....	.....	.....94,485	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/23/2022	817	3,464,809	4,240.01.....	299,689	.....	.....150,716	.....	.....486,234	.....	.....	.....(148,973)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/23/2022	.....	4,466.82.....	.....	.....(182,874)	.....	.....(91,969)	.....	.....(336,951)	.....	.....	.....90,906	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/24/2022	1,815	7,758,636	4,275.39.....	623,247	.....	.....314,333	.....	.....1,027,348	.....	.....	.....(308,914)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/24/2022	.....	4,498.51.....	.....	.....(375,611)	.....	.....(189,438)	.....	.....(705,632)	.....	.....	.....186,172	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/27/2022	541	2,316,077	4,279.68.....	185,219	.....	.....94,206	.....	.....305,229	.....	.....	.....(91,013)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/27/2022	.....	4,512.92.....	.....	.....(108,728)	.....	.....(55,302)	.....	.....(205,566)	.....	.....	.....53,427	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/29/2022	866	3,712,489	4,286.79.....	293,134	.....	.....149,917	.....	.....484,239	.....	.....	.....(143,217)	.....	.....	.....	03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	06/29/2022	.....	4,528.26.....	.....	.....(167,932)	.....	.....(85,885)	.....	.....(320,178)	.....	.....	.....82,047	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/01/2022	660	2,840,996	4,306.04.....	215,441	.....	.....110,781	.....	.....359,170	.....	.....	.....(104,660)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/01/2022	.....	.....	4,502.85.....	.....	.....(137,311)	.....	.....(70,606)	.....	.....(257,199)	.....	.....	.....66,705	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/01/2022	853	3,709,067	4,350.25.....	.....	.....254,453	.....	.....130,841	.....	.....433,578	.....	.....	.....(123,612)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/01/2022	.....	.....	4,573.26.....	.....	.....(147,058)	.....	.....(75,618)	.....	.....(288,361)	.....	.....	.....71,440	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/06/2022	612	2,656,338	4,338.72.....	.....	.....188,705	.....	.....98,317	.....	.....318,536	.....	.....	.....(90,388)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/06/2022	.....	.....	4,554.12.....	.....	.....(112,830)	.....	.....(58,785)	.....	.....(217,319)	.....	.....	.....54,044	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/08/2022	1,238	5,389,927	4,353.14.....	.....	.....371,129	.....	.....194,352	.....	.....631,145	.....	.....	.....(176,777)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/08/2022	.....	.....	4,568.77.....	.....	.....(220,134)	.....	.....(115,279)	.....	.....(427,947)	.....	.....	.....104,855	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/11/2022	563	2,457,933	4,367.64.....	.....	.....164,500	.....	.....86,794	.....	.....281,191	.....	.....	.....(77,706)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/12/2021	07/11/2022	.....	.....	4,573.18.....	.....	.....(99,710)	.....	.....(52,609)	.....	.....(193,720)	.....	.....	.....47,101	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/12/2024	...23,235	7,305,228	314.41.....	.....	.....143,872	.....	.....121,606	.....	.....151,867	.....	.....	.....(22,266)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/12/2024	...10,871	3,394,770	312.29.....	.....	.....75,403	.....	.....63,734	.....	.....80,873	.....	.....	.....(11,670)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/07/2023	7,549	2,349,287	311.21.....	.....	.....41,883	.....	.....32,066	.....	.....46,488	.....	.....	.....(9,817)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/13/2023	1,723	538,726	312.62.....	.....	.....8,757	.....	.....6,722	.....	.....9,566	.....	.....	.....(2,036)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	06/24/2024	...12,080	3,710,992	307.21.....	.....	.....107,570	.....	.....90,643	.....	.....119,232	.....	.....	.....(16,927)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	06/25/2024	...10,043	3,130,639	311.73.....	.....	.....71,006	.....	.....59,843	.....	.....76,543	.....	.....	.....(11,163)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	06/28/2024	...18,772	5,830,793	310.61.....	.....	.....141,003	.....	.....118,897	.....	.....153,106	.....	.....	.....(22,105)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/01/2024	...15,002	4,670,553	311.32.....	.....	.....108,790	.....	.....91,782	.....	.....117,549	.....	.....	.....(17,008)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/02/2024	...14,126	4,434,845	313.94.....	.....	.....89,141	.....	.....75,218	.....	.....94,479	.....	.....	.....(13,923)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/05/2024	...22,950	7,181,366	312.91.....	.....	.....153,344	.....	.....129,459	.....	.....163,815	.....	.....	.....(23,885)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	07/14/2021	07/09/2024	...18,124	5,679,393	313.37.....	.....	.....118,462	.....	.....100,078	.....	.....126,090	.....	.....	.....(18,384)	.....	.....	.....	03.....
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/06/2023	2,582	1,111,732	430.52.....	.....	.....25,062	.....	.....19,260	.....	.....18,718	.....	.....	.....(5,802)	.....	.....	.....	03.....
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/13/2023	1,150	493,377	429.18.....	.....	.....11,828	.....	.....9,116	.....	.....9,001	.....	.....	.....(2,712)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	06/24/2024	9,410	4,034,867	428.79.....	.....	.....124,636	.....	.....105,318	.....	.....99,975	.....	.....	.....(19,318)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	06/25/2024	5,305	2,283,584	430.48.....	.....	.....66,709	.....	.....56,379	.....	.....52,796	.....	.....	.....(10,330)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	06/28/2024	...21,914	9,453,123	431.38.....	.....	.....268,372	.....	.....226,931	.....	.....210,879	.....	.....	.....(41,442)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/01/2024	6,590	2,838,477	430.7.....	.....	.....82,593	.....	.....69,874	.....	.....65,285	.....	.....	.....(12,718)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/02/2024	9,652	4,172,954	432.34.....	.....	.....114,955	.....	.....97,269	.....	.....89,647	.....	.....	.....(17,685)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/05/2024	...17,478	7,568,578	433.04.....	.....	.....203,960	.....	.....172,669	.....	.....158,165	.....	.....	.....(31,292)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/08/2024	2,252	982,610	436.38.....	.....	.....23,645	.....	.....20,028	.....	.....17,815	.....	.....	.....(3,618)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/09/2024	6,824	2,964,585	434.43.....	.....	.....76,370	.....	.....64,696	.....	.....58,551	.....	.....	.....(11,673)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	07/14/2021	07/12/2024	...19,883	8,685,410	436.82.....	.....	.....206,372	.....	.....174,914	.....	.....154,939	.....	.....	.....(31,458)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/12/2023	...11,880	4,826,308	406.26.....	.....	.....109,651	.....	.....84,592	.....	.....91,768	.....	.....	.....(25,059)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/13/2023	6,213	2,524,355	406.31.....	.....	.....57,283	.....	.....44,210	.....	.....47,914	.....	.....	.....(13,073)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/14/2023	5,744	2,332,873	406.16.....	.....	.....53,359	.....	.....41,199	.....	.....44,698	.....	.....	.....(12,161)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/02/2024	...60,230	...24,440,073	405.78.....	.....	.....794,432	.....	.....672,835	.....	.....633,348	.....	.....	.....(121,597)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/03/2024	...37,673	...15,245,453	404.68.....	.....	.....513,858	.....	.....435,279	.....	.....414,146	.....	.....	.....(78,579)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/05/2024	...55,132	...22,343,763	405.28.....	.....	.....739,316	.....	.....626,469	.....	.....592,499	.....	.....	.....(112,847)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/08/2024	4,593	1,875,617	408.39.....	.....	.....56,169	.....	.....47,619	.....	.....43,590	.....	.....	.....(8,550)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/09/2024	...47,636	...19,302,555	405.21.....	.....	.....641,656	.....	.....544,077	.....	.....514,619	.....	.....	.....(97,579)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/10/2024	...28,004	...11,314,241	404.02.....	.....	.....390,938	.....	.....331,541	.....	.....317,262	.....	.....	.....(59,397)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/11/2024	...28,427	...11,535,474	405.8.....	.....	.....376,651	.....	.....319,478	.....	.....300,289	.....	.....	.....(57,173)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/12/2024	...31,978	...13,009,679	406.83.....	.....	.....410,919	.....	.....348,602	.....	.....324,297	.....	.....	.....(62,318)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/12/2024	...23,152	9,386,438	405.43.....	.....	.....310,466	.....	.....263,382	.....	.....248,352	.....	.....	.....(47,084)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/16/2021	07/15/2024	3,931	1,615,396	410.92.....		44,658		37,904		33,730			(6,754)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/20/2021	06/30/2023	4,550	1,004,010	220.68.....	.....	.....22,384	.....	.....22,384	.....	.....11,361	.....	.....	.....	.....	.....	.....	03.....
JUL 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/20/2021	07/19/2023	4,246	932,219	219.53.....	.....	.....23,016	.....	.....23,016	.....	.....12,377	.....	.....	.....	.....	.....	.....	03.....
JUL 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/20/2021	07/15/2022	3,580	770,316	215.19.....	.....	.....31,931	.....	.....17,393	.....	.....7,610	.....	.....	.....(14,538)	.....	.....	.....	03.....
JUL 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/20/2021	07/15/2022	.....	.....	223.46.....	.....	.....(18,829)	.....	.....(10,256)	.....	.....(1,253)	.....	.....	.....8,573	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	...12,808	5,076,477	396.34.....	.....	.....125,650	.....	.....68,633	.....	.....112,872	.....	.....	.....(57,018)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	.....	.....	424.37.....	.....	.....(11,399)	.....	.....(6,227)	.....	.....(5,592)	.....	.....	.....5,173	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/18/2022	...11,189	4,439,390	396.75.....	.....	.....107,866	.....	.....59,326	.....	.....96,198	.....	.....	.....(48,540)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/18/2022	.....	.....	429.05.....	.....	.....(6,266)	.....	.....(3,446)	.....	.....(2,496)	.....	.....	.....2,820	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/19/2022	...11,648	4,579,942	393.18.....	.....	.....134,540	.....	.....74,165	.....	.....127,966	.....	.....	.....(60,375)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/19/2022	.....	.....	424.31.....	.....	.....(10,600)	.....	.....(5,843)	.....	.....(5,363)	.....	.....	.....4,757	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/20/2022	...12,356	4,881,915	395.1.....	.....	.....129,987	.....	.....71,816	.....	.....119,637	.....	.....	.....(58,171)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/20/2022	.....	.....	419.64.....	.....	.....(17,793)	.....	.....(9,830)	.....	.....(10,868)	.....	.....	.....7,963	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	...12,398	3,691,706	297.76.....	.....	.....84,184	.....	.....45,219	.....	.....96,715	.....	.....	.....(38,965)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	.....	.....	313.83.....	.....	.....(13,266)	.....	.....(7,126)	.....	.....(13,165)	.....	.....	.....6,140	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/11/2022	4,915	1,463,200	297.71.....	.....	.....33,667	.....	.....18,216	.....	.....38,655	.....	.....	.....(15,450)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/11/2022	.....	.....	312.53.....	.....	.....(6,291)	.....	.....(3,404)	.....	.....(6,541)	.....	.....	.....2,887	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/12/2022	...14,197	4,240,355	298.67.....	.....	.....90,864	.....	.....49,282	.....	.....102,527	.....	.....	.....(41,582)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/12/2022	.....	.....	315.06.....	.....	.....(13,346)	.....	.....(7,238)	.....	.....(12,689)	.....	.....	.....6,107	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/13/2022	...10,215	3,053,252	298.9.....	.....	.....64,354	.....	.....34,987	.....	.....72,320	.....	.....	.....(29,367)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/13/2022	.....	.....	315.1.....	.....	.....(9,602)	.....	.....(5,220)	.....	.....(9,139)	.....	.....	.....4,382	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/14/2022	8,729	2,607,872	298.75.....	.....	.....55,693	.....	.....30,349	.....	.....62,750	.....	.....	.....(25,343)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/14/2022			313.09.....		(10,562)		(5,756)		(10,859)			4,807				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	7,586	2,257,870	297.62.....	.....	.....52,574	.....	.....28,717	.....	.....60,432	.....	.....	.....(23,857)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	.....	.....	314.52.....	.....	.....(7,738)	.....	.....(4,227)	.....	.....(7,575)	.....	.....	.....3,511	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/18/2022	4,571	1,358,943	297.32.....	.....	.....32,452	.....	.....17,848	.....	.....37,501	.....	.....	.....(14,603)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/18/2022	.....	.....	312.53.....	.....	.....(5,988)	.....	.....(3,293)	.....	.....(6,350)	.....	.....	.....2,694	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/19/2022	4,756	1,399,519	294.28.....	.....	.....41,518	.....	.....22,886	.....	.....49,904	.....	.....	.....(18,631)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/19/2022	.....	.....	312.81.....	.....	.....(6,087)	.....	.....(3,356)	.....	.....(6,372)	.....	.....	.....2,732	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/20/2022	5,055	1,496,114	295.97.....	.....	.....39,479	.....	.....21,812	.....	.....46,515	.....	.....	.....(17,667)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/20/2022	.....	.....	314.84.....	.....	.....(5,055)	.....	.....(2,793)	.....	.....(4,968)	.....	.....	.....2,262	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	7,947	3,146,550	395.92.....	.....	.....78,918	.....	.....42,390	.....	.....71,401	.....	.....	.....(36,528)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	.....	.....	424.67.....	.....	.....(6,596)	.....	.....(3,543)	.....	.....(3,057)	.....	.....	.....3,053	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	...12,535	4,995,379	398.51.....	.....	.....108,554	.....	.....58,309	.....	.....92,763	.....	.....	.....(50,245)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	.....	.....	430.03.....	.....	.....(5,892)	.....	.....(3,165)	.....	.....(2,059)	.....	.....	.....2,727	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	...14,471	5,766,222	398.46.....	.....	.....125,611	.....	.....67,471	.....	.....107,508	.....	.....	.....(58,140)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/08/2022	.....	.....	428.12.....	.....	.....(8,393)	.....	.....(4,508)	.....	.....(3,251)	.....	.....	.....3,885	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/11/2022	...11,883	4,736,971	398.64.....	.....	.....102,549	.....	.....55,487	.....	.....87,573	.....	.....	.....(47,062)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/11/2022	.....	.....	431.19.....	.....	.....(4,991)	.....	.....(2,700)	.....	.....(1,686)	.....	.....	.....2,290	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/12/2022	...12,548	5,005,423	398.89.....	.....	.....107,038	.....	.....58,054	.....	.....90,877	.....	.....	.....(48,983)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/12/2022	.....	.....	431.33.....	.....	.....(5,270)	.....	.....(2,858)	.....	.....(1,767)	.....	.....	.....2,412	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/13/2022	8,348	3,330,351	398.93.....	.....	.....71,127	.....	.....38,669	.....	.....60,392	.....	.....	.....(32,458)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/13/2022	.....	.....	428.23.....	.....	.....(4,925)	.....	.....(2,678)	.....	.....(1,977)	.....	.....	.....2,248	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/14/2022	5,334	2,125,709	398.49.....	.....	.....46,623	.....	.....25,407	.....	.....40,004	.....	.....	.....(21,216)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/14/2022			418.14.....		(8,588)		(4,680)		(5,417)			3,908				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	9,658	3,836,111	397.18.....	.....	.....90,692	.....	.....49,538	.....	.....80,073	.....	.....	.....(41,154)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	.....	.....	424.72.....	.....	.....(8,306)	.....	.....(4,537)	.....	.....(4,006)	.....	.....	.....3,769	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	...14,234	5,643,180	396.47.....	.....	.....138,635	.....	.....75,725	.....	.....124,265	.....	.....	.....(62,910)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/15/2022	.....	.....	426.46.....	.....	.....(10,248)	.....	.....(5,598)	.....	.....(4,554)	.....	.....	.....4,650	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/24/2022	8,551	2,541,809	297.25.....	.....	.....59,002	.....	.....30,555	.....	.....68,629	.....	.....	.....(28,448)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/24/2022	.....	.....	317.26.....	.....	.....(5,473)	.....	.....(2,834)	.....	.....(4,394)	.....	.....	.....2,639	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/27/2022	4,989	1,482,720	297.19.....	.....	.....34,724	.....	.....18,130	.....	.....40,403	.....	.....	.....(16,594)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/27/2022	.....	.....	314.73.....	.....	.....(4,540)	.....	.....(2,371)	.....	.....(4,181)	.....	.....	.....2,170	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/28/2022	6,766	2,012,888	297.5.....	.....	.....46,144	.....	.....24,158	.....	.....53,358	.....	.....	.....(21,986)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/28/2022	.....	.....	317.4.....	.....	.....(4,330)	.....	.....(2,267)	.....	.....(3,530)	.....	.....	.....2,063	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/29/2022	...12,459	3,710,877	297.85.....	.....	.....82,976	.....	.....43,556	.....	.....95,304	.....	.....	.....(39,420)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/29/2022	.....	.....	318.06.....	.....	.....(7,351)	.....	.....(3,859)	.....	.....(5,797)	.....	.....	.....3,492	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/30/2022	...12,086	3,599,544	297.83.....	.....	.....80,734	.....	.....42,491	.....	.....92,736	.....	.....	.....(38,242)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	06/30/2022	.....	.....	315.28.....	.....	.....(10,394)	.....	.....(5,470)	.....	.....(9,439)	.....	.....	.....4,923	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/01/2022	7,401	2,212,715	298.98.....	.....	.....45,515	.....	.....24,018	.....	.....51,087	.....	.....	.....(21,497)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/01/2022	.....	.....	313.42.....	.....	.....(8,141)	.....	.....(4,296)	.....	.....(7,988)	.....	.....	.....3,845	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/05/2022	6,069	1,814,991	299.05.....	.....	.....37,386	.....	.....19,932	.....	.....41,872	.....	.....	.....(17,454)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/05/2022	.....	.....	313.31.....	.....	.....(6,858)	.....	.....(3,656)	.....	.....(6,863)	.....	.....	.....3,202	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/06/2022	4,355	1,302,284	299.01.....	.....	.....26,916	.....	.....14,386	.....	.....30,207	.....	.....	.....(12,530)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/06/2022	.....	.....	314.58.....	.....	.....(4,225)	.....	.....(2,258)	.....	.....(4,027)	.....	.....	.....1,967	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/07/2022	6,780	2,014,732	297.18.....	.....	.....47,931	.....	.....25,682	.....	.....55,596	.....	.....	.....(22,249)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/21/2021	07/07/2022			312.27.....		(8,813)		(4,722)		(9,159)			4,091				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	7,894	34,417,248	4,360.03.....	.....	....1,956,560	.....	.....1,062,755	.....	.....4,008,073	.....	.....	....(893,804)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	.....	.....	4,665.23.....	.....	....(837,849)	.....	.....(455,099)	.....	.....(2,235,436)	.....	.....	....382,750	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	...11,869	51,750,591	4,360.03.....	.....	....2,942,167	.....	.....1,598,113	.....	....6,026,633	.....	.....	...(1,344,054)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	.....	.....	4,730.63.....	.....	....(1,016,014)	.....	.....(551,874)	.....	.....(2,859,453)	.....	.....	....464,140	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	623	2,715,863	4,360.03.....	.....	....154,380	.....	.....83,855	.....	.....316,277	.....	.....	....(70,524)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	.....	.....	4,687.03.....	.....	....(61,605)	.....	.....(33,462)	.....	.....(167,448)	.....	.....	....28,143	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	309	1,349,342	4,360.03.....	.....	....76,714	.....	.....41,669	.....	.....157,138	.....	.....	....(35,045)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	.....	.....	4,719.73.....	.....	....(27,476)	.....	.....(14,924)	.....	.....(76,683)	.....	.....	....12,552	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	762	3,322,822	4,360.03.....	.....	....188,950	.....	.....102,633	.....	.....386,960	.....	.....	....(86,317)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	.....	.....	4,796.03.....	.....	....(52,220)	.....	.....(28,365)	.....	.....(154,714)	.....	.....	....23,855	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	282	1,229,964	4,360.03.....	.....	....69,964	.....	.....38,003	.....	.....143,236	.....	.....	....(31,961)	.....	.....	.....	03.....
JUL 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	07/19/2021	07/15/2022	.....	.....	4,905.03.....	.....	....(13,228)	.....	.....(7,185)	.....	.....(42,234)	.....	.....	....6,043	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/14/2023	2,946	1,209,544	410.64.....	.....	....23,976	.....	.....18,745	.....	.....17,939	.....	.....	....(5,231)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/26/2023	2,564	1,045,461	407.77.....	.....	....23,793	.....	.....18,687	.....	.....18,561	.....	.....	....(5,105)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/05/2024	7,824	3,194,037	408.24.....	.....	....100,224	.....	.....85,640	.....	.....74,565	.....	.....	....(14,585)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/08/2024	7,909	3,194,660	403.94.....	.....	....115,389	.....	.....98,644	.....	.....89,780	.....	.....	....(16,745)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/09/2024	5,125	2,117,262	413.15.....	.....	....56,525	.....	.....48,330	.....	.....39,776	.....	.....	....(8,195)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/12/2024	...15,189	6,238,208	410.71.....	.....	....181,203	.....	.....155,005	.....	.....131,191	.....	.....	....(26,198)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/15/2024	8,740	3,559,678	407.27.....	.....	....115,984	.....	.....99,262	.....	.....87,242	.....	.....	....(16,722)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/16/2024	7,392	3,005,630	406.58.....	.....	....100,168	.....	.....85,739	.....	.....75,922	.....	.....	....(14,429)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/19/2024	...19,254	7,843,355	407.37.....	.....	....255,303	.....	.....218,630	.....	.....191,871	.....	.....	....(36,673)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/27/2021	07/22/2024	2,963	1,205,613	406.84.....		39,976		34,249		30,229			(5,727)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/27/2021	07/23/2024	4,720	1,925,328	407.95.....	.....	.....61,637	.....	.....52,816	.....	.....46,057	.....	.....	.....(8,821)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/27/2021	07/26/2024	9,519	3,930,205	412.88.....	.....	.....107,089	.....	.....91,804	.....	.....75,739	.....	.....	.....(15,284)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/26/2024	...15,435	4,873,154	315.73.....	.....	.....104,660	.....	.....89,722	.....	.....93,717	.....	.....	.....(14,938)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/26/2023	4,667	1,463,297	313.55.....	.....	.....27,050	.....	.....21,246	.....	.....24,388	.....	.....	.....(5,804)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/12/2024	8,870	2,705,754	305.04.....	.....	.....100,948	.....	.....86,353	.....	.....98,962	.....	.....	.....(14,595)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/12/2024	...10,614	3,337,392	314.42.....	.....	.....76,431	.....	.....65,381	.....	.....69,335	.....	.....	.....(11,050)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/15/2024	...11,329	3,573,472	315.42.....	.....	.....77,554	.....	.....66,372	.....	.....69,642	.....	.....	.....(11,182)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/16/2024	...11,610	3,652,525	314.6.....	.....	.....83,027	.....	.....71,067	.....	.....75,189	.....	.....	.....(11,960)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/19/2024	..22,620	7,094,072	313.62.....	.....	.....170,501	.....	.....146,009	.....	.....155,903	.....	.....	.....(24,492)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/19/2024	...19,786	6,237,250	315.24.....	.....	.....137,089	.....	.....117,396	.....	.....123,332	.....	.....	.....(19,692)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/22/2024	9,499	2,981,866	313.91.....	.....	.....70,646	.....	.....60,526	.....	.....64,440	.....	.....	.....(10,120)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	07/27/2021	07/23/2024	7,703	2,443,839	317.27.....	.....	.....48,015	.....	.....41,143	.....	.....42,284	.....	.....	.....(6,872)	.....	.....	.....	03.....
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	06/30/2023	...3,715	1,435,886	386.53.....	.....	.....39,860	.....	.....31,167	.....	.....29,345	.....	.....	.....(8,693)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	07/06/2023	2,555	992,277	388.42.....	.....	.....25,598	.....	.....20,063	.....	.....18,271	.....	.....	.....(5,535)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	07/13/2023	1,767	683,843	386.96.....	.....	.....18,856	.....	.....14,819	.....	.....13,793	.....	.....	.....(4,037)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	07/21/2023	2,370	924,931	390.23.....	.....	.....22,422	.....	.....17,676	.....	.....15,531	.....	.....	.....(4,747)	.....	.....	.....	03.....
JUL 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	07/27/2023	1,371	538,304	392.61.....	.....	.....11,874	.....	.....9,381	.....	.....7,878	.....	.....	.....(2,493)	.....	.....	.....	03.....
JUL 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	07/22/2022	986	373,522	378.71.....	.....	.....7,239	.....	.....4,131	.....	.....8,878	.....	.....	.....(3,108)	.....	.....	.....	03.....
JUL 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	07/29/2021	07/22/2022	.....	.....	391.99.....	.....	.....(0)	.....	.....(0)	.....	.....(2,735)	.....	.....	.....	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2021	07/13/2023	...10,905	3,329,753	305.35.....	.....	.....78,514	.....	.....61,792	.....	.....71,800	.....	.....	.....(16,722)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2021	07/27/2023	...14,107	4,260,725	302.03.....	.....	.....122,307	.....	.....96,763	.....	.....116,609	.....	.....	.....(25,544)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	07/30/2021	07/28/2023	5,698	1,718,478	301.6.....		50,540		39,999		48,405			(10,541)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	06/28/2024	...19,096	5,750,878	301.15.....	.....	.....226,292	.....	.....194,056	.....	.....201,110	.....	.....	.....(32,236)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/05/2024	...19,070	5,738,265	300.9.....	.....	.....229,035	.....	.....196,622	.....	.....203,914	.....	.....	.....(32,413)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/10/2024	...15,111	4,566,508	302.19.....	.....	.....173,176	.....	.....148,783	.....	.....152,084	.....	.....	.....(24,393)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/12/2024	...14,879	4,494,746	302.09.....	.....	.....171,255	.....	.....147,178	.....	.....150,610	.....	.....	.....(24,078)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/17/2024	...20,495	6,198,599	302.44.....	.....	.....233,441	.....	.....200,773	.....	.....204,416	.....	.....	.....(32,669)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/19/2024	...21,110	6,332,276	299.96.....	.....	.....264,302	.....	.....227,383	.....	.....237,484	.....	.....	.....(36,919)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/14/2023	4,290	1,745,152	406.84.....	.....	.....42,037	.....	.....33,097	.....	.....32,196	.....	.....	.....(8,940)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/17/2023	7,717	3,113,565	403.45.....	.....	.....86,666	.....	.....68,312	.....	.....69,299	.....	.....	.....(18,354)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/18/2023	4,718	1,891,889	400.97.....	.....	.....58,318	.....	.....45,985	.....	.....47,944	.....	.....	.....(12,333)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/19/2023	...10,349	4,172,803	403.19.....	.....	.....117,673	.....	.....92,822	.....	.....94,335	.....	.....	.....(24,851)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/20/2023	4,744	1,925,339	405.83.....	.....	.....48,675	.....	.....38,410	.....	.....37,807	.....	.....	.....(10,265)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/21/2023	6,769	2,711,754	400.6.....	.....	.....85,022	.....	.....67,116	.....	.....70,191	.....	.....	.....(17,906)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/21/2023	3,779	1,544,779	408.73.....	.....	.....34,544	.....	.....27,269	.....	.....25,824	.....	.....	.....(7,275)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/24/2023	...16,039	6,494,522	404.93.....	.....	.....171,132	.....	.....135,242	.....	.....134,473	.....	.....	.....(35,890)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/26/2023	8,341	3,409,761	408.78.....	.....	.....76,490	.....	.....60,493	.....	.....57,183	.....	.....	.....(15,997)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/27/2023	4,730	1,921,307	406.16.....	.....	.....48,203	.....	.....38,136	.....	.....37,326	.....	.....	.....(10,067)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/28/2023	4,977	2,015,664	404.96.....	.....	.....53,209	.....	.....42,111	.....	.....41,832	.....	.....	.....(11,097)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/28/2023	4,966	2,025,346	407.84.....	.....	.....47,376	.....	.....37,495	.....	.....35,896	.....	.....	.....(9,881)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/16/2024	...49,318	...19,905,808	403.62.....	.....	.....745,198	.....	.....640,815	.....	.....569,398	.....	.....	.....(104,383)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/17/2024	...38,677	...15,549,633	402.04.....	.....	.....611,481	.....	.....525,907	.....	.....474,777	.....	.....	.....(85,573)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/18/2024	...16,716	6,735,821	402.95.....	.....	.....257,598	.....	.....221,582	.....	.....198,260	.....	.....	.....(36,016)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/19/2024	...20,210	8,108,055	401.2.....	.....	.....327,596	.....	.....281,836	.....	.....256,340	.....	.....	.....(45,760)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/30/2021	07/19/2024	...27,127	10,837,692	399.51.....	461,167	.....	.....396,749	.....	.....366,464	.....	.....(64,418)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/19/2024	6,185	2,559,960	413.88.....	68,718	.....	.....59,119	.....	.....46,872	.....	.....(9,599)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/23/2024	...58,824	...23,770,004	404.09.....	879,412	.....	.....757,024	.....	.....669,403	.....	.....(122,388)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/24/2024	..29,578	11,963,069	404.46.....	437,753	.....	.....376,886	.....	.....331,955	.....	.....(60,866)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/23/2024	...23,732	7,151,386	301.34.....	282,648	.....	.....243,311	.....	.....250,407	.....	.....(39,336)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/25/2024	..28,576	11,580,884	405.26.....	413,501	.....	.....356,060	.....	.....310,958	.....	.....(57,441)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/26/2024	..39,987	12,032,972	300.92.....	484,646	.....	.....417,383	.....	.....431,042	.....	.....(67,262)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/26/2024	...23,700	9,633,851	406.5.....	330,845	.....	.....284,928	.....	.....245,650	.....	.....(45,917)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/29/2024	9,263	2,821,159	304.55.....	97,821	.....	.....84,282	.....	.....83,651	.....	.....(13,539)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/26/2024	...44,954	18,115,835	402.99.....	694,982	.....	.....598,528	.....	.....534,591	.....	.....(96,454)	.....	.....	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/30/2021	07/29/2024	5,518	2,272,562	411.84.....	65,720	.....	.....56,624	.....	.....46,003	.....	.....(9,096)	.....	.....	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/28/2024	..14,395	4,715,344	327.57.....	218,878	.....	.....187,699	.....	.....210,726	.....	.....(31,180)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/02/2024	...28,087	9,194,802	327.37.....	430,998	.....	.....369,832	.....	.....415,051	.....	.....(61,166)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/05/2024	..25,107	8,240,857	328.23.....	374,420	.....	.....321,433	.....	.....358,650	.....	.....(52,987)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/09/2024	..25,125	8,293,296	330.08.....	351,593	.....	.....302,022	.....	.....332,994	.....	.....(49,571)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/11/2024	..22,802	7,541,170	330.72.....	312,170	.....	.....268,239	.....	.....294,383	.....	.....(43,931)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/12/2024	..19,444	6,441,781	331.3.....	260,801	.....	.....224,133	.....	.....245,021	.....	.....(36,668)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/16/2024	..22,576	7,480,703	331.35.....	302,908	.....	.....260,478	.....	.....284,365	.....	.....(42,430)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/18/2024	..22,322	7,346,742	329.12.....	324,828	.....	.....279,412	.....	.....308,850	.....	.....(45,416)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/19/2024	...30,337	9,984,840	329.13.....	441,545	.....	.....379,868	.....	.....419,716	.....	.....(61,677)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/23/2024	...16,898	5,622,233	332.71.....	216,648	.....	.....186,497	.....	.....201,361	.....	.....(30,151)	.....	.....	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/25/2024	...19,011	6,332,668	333.11.....	240,465	.....	.....207,061	.....	.....222,811	.....	.....(33,404)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.167

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.....	BFM8T61CT2L1QCEM	07/30/2021	07/26/2024	...19,061	6,323,226	331.74.....	.....	.....253,665	.....	.....218,460	.....	.....237,063	.....	.....	.....(35,205)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/29/2024	5,151	1,722,422	334.36.....	.....	.....62,363	.....	.....53,732	.....	.....57,263	.....	.....	.....(8,631)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/29/2023	...11,569	3,831,801	331.22.....	.....	.....117,707	.....	.....92,133	.....	.....120,656	.....	.....	.....(25,574)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/07/2023	...11,701	3,868,995	330.65.....	.....	.....123,149	.....	.....96,697	.....	.....126,502	.....	.....	.....(26,452)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/21/2023	9,544	3,161,703	331.28.....	.....	.....98,808	.....	.....77,999	.....	.....100,640	.....	.....	.....(20,809)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	07/28/2023	4,408	1,479,717	335.66.....	.....	.....37,363	.....	.....29,571	.....	.....36,588	.....	.....	.....(7,793)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/12/2024	...14,661	4,820,675	328.82.....	.....	.....211,403	.....	.....180,827	.....	.....202,780	.....	.....	.....(30,577)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/18/2024	...16,070	5,242,490	326.23.....	.....	.....254,769	.....	.....218,131	.....	.....247,484	.....	.....	.....(36,638)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/21/2024	...16,098	5,209,181	323.59.....	.....	.....279,621	.....	.....239,524	.....	.....274,969	.....	.....	.....(40,098)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/26/2024	...14,987	4,888,013	326.16.....	.....	.....239,093	.....	.....204,969	.....	.....232,004	.....	.....	.....(34,124)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/30/2021	06/28/2024	...23,983	7,802,150	325.32.....	.....	.....394,225	.....	.....338,066	.....	.....383,942	.....	.....	.....(56,158)	.....	.....	.....	03.....
JUL 22 NYSE Zebra2 Edge Call.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/19/2021	07/15/2022	...18,525	6,025,516	325.26.....	.....	.....118,729	.....	.....64,491	.....	.....207,630	.....	.....	.....(54,238)	.....	.....	.....	03.....
JUL 23 NYSE Zebra2 Edge Call.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	07/19/2021	07/14/2023	...1,791	582,407	325.26.....	.....	.....18,242	.....	.....14,104	.....	.....23,635	.....	.....	.....(4,138)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/29/2022	...27,609	11,006,431	398.65.....	.....	.....266,153	.....	.....155,380	.....	.....210,413	.....	.....	.....(110,773)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/29/2022	.....	.....	428.49.....	.....	.....(19,879)	.....	.....(11,605)	.....	.....(7,744)	.....	.....	.....8,274	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	08/01/2022	...21,526	8,590,401	399.08.....	.....	.....203,847	.....	.....119,710	.....	.....159,751	.....	.....	.....(84,136)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	08/01/2022	.....	.....	431.82.....	.....	.....(11,193)	.....	.....(6,573)	.....	.....(3,775)	.....	.....	.....4,620	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	08/02/2022	...13,699	5,468,213	399.16.....	.....	.....129,321	.....	.....76,092	.....	.....101,252	.....	.....	.....(53,229)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	08/02/2022	.....	.....	432.31.....	.....	.....(6,850)	.....	.....(4,030)	.....	.....(2,256)	.....	.....	.....2,819	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/21/2022	4,823	1,916,232	397.28.....	.....	.....49,391	.....	.....28,365	.....	.....40,100	.....	.....	.....(21,027)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/21/2022	.....	.....	418.51.....	.....	.....(8,779)	.....	.....(5,041)	.....	.....(4,943)	.....	.....	.....3,737	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/22/2022	...10,133	4,023,937	397.1.....	.....	.....104,880	.....	.....60,358	.....	.....85,493	.....	.....	.....(44,522)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/03/2021	07/22/2022	.....	.....	425.42.....	.....	.....(9,627)	.....	.....(5,540)	.....	.....(4,110)	.....	.....	.....4,087	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/22/2022	..32,249	12,856,084	398.65.....	.....	.....307,978	.....	.....177,241	.....	.....242,589	.....	.....	.....(130,737)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/22/2022	.....	.....	429.02.....	.....	.....(21,284)	.....	.....(12,249)	.....	.....(7,629)	.....	.....	.....9,035	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/25/2022	..22,954	9,158,983	399.01.....	.....	.....216,000	.....	.....125,085	.....	.....168,988	.....	.....	.....(90,915)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/25/2022	.....	.....	431.28.....	.....	.....(12,166)	.....	.....(7,045)	.....	.....(3,970)	.....	.....	.....5,121	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/26/2022	..17,049	6,813,902	399.67.....	.....	.....155,144	.....	.....90,027	.....	.....119,557	.....	.....	.....(65,117)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/26/2022	.....	.....	431.84.....	.....	.....(8,524)	.....	.....(4,947)	.....	.....(2,736)	.....	.....	.....3,578	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/27/2022	..13,815	5,497,164	397.9.....	.....	.....138,154	.....	.....80,331	.....	.....110,898	.....	.....	.....(57,823)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/27/2022	.....	.....	427.68.....	.....	.....(10,776)	.....	.....(6,266)	.....	.....(4,266)	.....	.....	.....4,510	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/28/2022	8,075	3,219,719	398.71.....	.....	.....77,523	.....	.....45,168	.....	.....61,155	.....	.....	.....(32,356)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/28/2022	.....	.....	420.48.....	.....	.....(12,678)	.....	.....(7,387)	.....	.....(6,817)	.....	.....	.....5,292	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/29/2022	..12,546	5,009,347	399.28.....	.....	.....117,054	.....	.....68,336	.....	.....91,188	.....	.....	.....(48,718)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/29/2022	.....	.....	429.5.....	.....	.....(8,155)	.....	.....(4,761)	.....	.....(3,022)	.....	.....	.....3,394	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/29/2022	..22,009	8,767,000	398.33.....	.....	.....215,912	.....	.....126,049	.....	.....171,767	.....	.....	.....(89,863)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/03/2021	07/29/2022	.....	.....	427.59.....	.....	.....(17,387)	.....	.....(10,151)	.....	.....(7,053)	.....	.....	.....7,237	.....	.....	.....	03.....
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/21/2023	2,149	938,383	436.64.....	.....	.....21,741	.....	.....17,307	.....	.....11,418	.....	.....	.....(4,434)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	08/02/2023	1,318	571,708	433.69.....	.....	.....15,061	.....	.....12,041	.....	.....8,367	.....	.....	.....(3,021)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/12/2024	..11,330	4,946,486	436.6.....	.....	.....148,171	.....	.....128,054	.....	.....89,098	.....	.....	.....(20,117)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/16/2024	6,315	2,760,275	437.11.....	.....	.....81,492	.....	.....70,469	.....	.....48,779	.....	.....	.....(11,023)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/19/2024	..14,428	6,294,215	436.25.....	.....	.....191,470	.....	.....165,644	.....	.....115,765	.....	.....	.....(25,826)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/19/2024	..15,963	7,004,471	438.79.....	.....	.....195,930	.....	.....169,502	.....	.....115,177	.....	.....	.....(26,428)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/22/2024	6,048	2,643,394	437.09.....	.....	.....78,359	.....	.....67,819	.....	.....46,982	.....	.....	.....(10,540)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	O2RNE8IBXP4R0TD8P	08/04/2021	07/23/2024	3,013	1,320,381	438.17.....	.....	.....37,792	.....	.....32,713	.....	.....22,396	.....	.....	.....(5,079)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/26/2024	..16,679	7,336,285	439.85.....	.....	.....198,908	.....	.....172,252	.....	.....115,743	.....	.....	.....(26,656)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/29/2024	...6,559	2,892,706	441.05.....	.....	.....75,469	.....	.....65,383	.....	.....43,353	.....	.....	.....(10,086)	.....	.....	.....	03.....
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	07/30/2024	...13,228	5,819,240	439.93.....	.....	.....157,738	.....	.....136,678	.....	.....91,809	.....	.....	.....(21,061)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	08/02/2024	9,685	4,296,174	443.59.....	.....	.....103,073	.....	.....89,349	.....	.....57,530	.....	.....	.....(13,724)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/04/2021	08/02/2024	7,868	3,509,814	446.09.....	.....	.....77,229	.....	.....66,946	.....	.....41,813	.....	.....	.....(10,283)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	07/28/2023	7,350	2,998,212	407.92.....	.....	.....70,046	.....	.....56,134	.....	.....52,901	.....	.....	.....(13,911)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	07/31/2023	5,297	2,148,452	405.62.....	.....	.....55,457	.....	.....44,489	.....	.....43,163	.....	.....	.....(10,968)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/01/2023	4,301	1,751,797	407.3.....	.....	.....42,193	.....	.....33,860	.....	.....32,140	.....	.....	.....(8,333)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/02/2023	8,734	3,556,805	407.26.....	.....	.....85,850	.....	.....68,919	.....	.....65,472	.....	.....	.....(16,932)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/03/2023	4,920	2,007,917	408.09.....	.....	.....46,841	.....	.....37,616	.....	.....35,333	.....	.....	.....(9,225)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/04/2023	3,190	1,298,252	406.95.....	.....	.....31,806	.....	.....25,551	.....	.....24,360	.....	.....	.....(6,256)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/04/2023	5,950	2,435,842	409.39.....	.....	.....53,787	.....	.....43,209	.....	.....39,884	.....	.....	.....(10,579)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/04/2023	4,584	1,891,390	412.58.....	.....	.....36,308	.....	.....29,167	.....	.....25,731	.....	.....	.....(7,141)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/07/2023	...10,249	4,184,195	408.24.....	.....	.....97,369	.....	.....78,298	.....	.....73,353	.....	.....	.....(19,071)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/08/2023	3,545	1,443,093	407.13.....	.....	.....35,233	.....	.....28,342	.....	.....26,930	.....	.....	.....(6,891)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/09/2023	7,641	3,122,222	408.61.....	.....	.....71,597	.....	.....57,612	.....	.....53,739	.....	.....	.....(13,985)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	07/30/2024	..44,280	...17,902,234	404.3.....	.....	.....661,537	.....	.....574,798	.....	.....501,727	.....	.....	.....(86,739)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	07/31/2024	...33,399	...13,541,287	405.44.....	.....	.....482,949	.....	.....419,685	.....	.....362,143	.....	.....	.....(63,265)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/01/2024	...24,174	9,809,606	405.8.....	.....	.....346,165	.....	.....300,860	.....	.....258,548	.....	.....	.....(45,304)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/02/2024	...27,880	...11,280,902	404.63.....	.....	.....413,175	.....	.....359,150	.....	.....312,365	.....	.....	.....(54,025)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/02/2024	...31,898	...12,976,568	406.81.....		443,706		385,689		327,947			(58,017)				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/10/2021	08/06/2024	...39,949	16,235,152	406.4.....	563,277	.....	.....489,896	.....	.....418,503	.....	.....	.....(73,381)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/07/2024	...35,446	14,408,566	406.49.....	498,729	.....	.....433,817	.....	.....370,233	.....	.....	.....(64,913)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/08/2024	...22,261	9,026,653	405.49.....	322,786	.....	.....280,812	.....	.....241,991	.....	.....	.....(41,974)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/10/2021	08/09/2024	...37,186	15,064,691	405.12.....	545,143	.....	.....474,319	.....	.....410,354	.....	.....	.....(70,824)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/17/2021	08/15/2022	...38,999	15,624,905	400.65.....	345,530	.....	.....216,315	.....	.....264,353	.....	.....	.....(129,215)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/17/2021	08/15/2023	3,493	1,399,318	400.65.....	44,496	.....	.....36,222	.....	.....36,851	.....	.....	.....(8,274)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	87,394,990	4,468.....	2,908,505	.....	.....1,820,837	.....	.....4,061,370	.....	.....	.....(1,087,668)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	72,354,673	4,468.....	2,632,263	.....	.....1,647,899	.....	.....3,699,121	.....	.....	.....(984,364)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	7,733,942	4,468.....	260,324	.....	.....162,973	.....	.....364,725	.....	.....	.....(97,351)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	6,378,766	4,468.....	225,234	.....	.....141,005	.....	.....316,378	.....	.....	.....(84,229)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	2,027,089	4,468.....	74,921	.....	.....46,904	.....	.....105,437	.....	.....	.....(28,018)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	12,377,174	4,468.....	506,722	.....	.....317,227	.....	.....696,861	.....	.....	.....(189,494)	.....	.....	.....	03.....
AUG 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/17/2021	08/15/2022	#####	1,800,282	4,468.....	76,836	.....	.....48,102	.....	.....104,172	.....	.....	.....(28,734)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/18/2021	08/15/2023	1,655	545,128	329.46.....	20,031	.....	.....16,329	.....	.....19,469	.....	.....	.....(3,702)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/18/2021	08/15/2022	...26,347	8,680,385	329.46.....	215,437	.....	.....135,246	.....	.....233,842	.....	.....	.....(80,190)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	6,106	27,280,804	4,468.....	1,770,932	.....	.....1,111,752	.....	.....2,686,293	.....	.....	.....(659,180)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	.....	.....	4,780.76.....	(801,145)	.....	.....(502,941)	.....	.....(1,401,667)	.....	.....	.....298,204	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	...2,112	10,146,165	4,803.1.....	265,426	.....	.....166,628	.....	.....459,810	.....	.....	.....(98,797)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	...10,881	48,614,565	4,468.....	3,155,812	.....	.....1,981,149	.....	.....4,786,991	.....	.....	.....(1,174,663)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	.....	.....	4,847.78.....	(1,160,743)	.....	.....(728,689)	.....	.....(2,119,699)	.....	.....	.....432,055	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	420	2,026,685	4,825.44.....	49,350	.....	.....30,981	.....	.....86,556	.....	.....	.....(18,369)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	698	3,116,698	4,468.....	202,320		127,012		306,896			(75,308)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	.....	.....	4,803.1.....	.....	.....(85,535)	.....	.....(53,697)	.....	.....(151,838)	.....	.....	.....31,838	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	477	2,132,487	4,468.....	.....	.....138,430	.....	.....86,903	.....	.....209,982	.....	.....	.....(51,527)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	.....	.....	4,836.61.....	.....	.....(52,744)	.....	.....(33,112)	.....	.....(95,652)	.....	.....	.....19,633	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	882	3,940,910	4,468.....	.....	.....255,824	.....	.....160,601	.....	.....388,054	.....	.....	.....(95,223)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	.....	.....	4,914.8.....	.....	.....(75,722)	.....	.....(47,537)	.....	.....(143,708)	.....	.....	.....28,186	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	332	1,481,231	4,468.....	.....	.....96,154	.....	.....60,363	.....	.....145,854	.....	.....	.....(35,791)	.....	.....	.....	03.....
AUG 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	08/18/2021	08/15/2022	.....	.....	4,892.46.....	.....	.....(30,626)	.....	.....(19,226)	.....	.....(57,430)	.....	.....	.....11,400	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/03/2022	6,538	2,606,422	398.65.....	.....	.....55,966	.....	.....34,715	.....	.....50,284	.....	.....	.....(21,251)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/03/2022	.....	.....	427.54.....	.....	.....(3,923)	.....	.....(2,433)	.....	.....(2,236)	.....	.....	.....1,490	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/04/2022	5,670	2,260,569	398.7.....	.....	.....48,477	.....	.....30,123	.....	.....43,523	.....	.....	.....(18,354)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/04/2022	.....	.....	419.4.....	.....	.....(7,824)	.....	.....(4,862)	.....	.....(5,794)	.....	.....	.....2,962	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	...15,214	6,084,255	399.91.....	.....	.....121,865	.....	.....75,858	.....	.....106,870	.....	.....	.....(46,007)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	.....	.....	430.99.....	.....	.....(6,390)	.....	.....(3,978)	.....	.....(3,200)	.....	.....	.....2,412	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	...16,493	6,590,277	399.58.....	.....	.....134,418	.....	.....83,672	.....	.....118,786	.....	.....	.....(50,746)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	.....	.....	431.14.....	.....	.....(6,762)	.....	.....(4,209)	.....	.....(3,391)	.....	.....	.....2,553	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	...22,515	8,998,157	399.66.....	.....	.....182,818	.....	.....113,800	.....	.....161,178	.....	.....	.....(69,018)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	.....	.....	431.46.....	.....	.....(9,006)	.....	.....(5,606)	.....	.....(4,408)	.....	.....	.....3,400	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/08/2022	...15,888	6,351,128	399.75.....	.....	.....129,009	.....	.....80,722	.....	.....113,632	.....	.....	.....(48,286)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/08/2022	.....	.....	432.03.....	.....	.....(6,037)	.....	.....(3,778)	.....	.....(2,967)	.....	.....	.....2,260	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/09/2022	...17,029	6,800,273	399.34.....	.....	.....141,679	.....	.....88,802	.....	.....125,822	.....	.....	.....(52,878)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/09/2022	.....	.....	432.1.....	.....	.....(6,471)	.....	.....(4,056)	.....	.....(3,188)	.....	.....	.....2,415	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/19/2021	08/10/2022	...17,356	6,932,417	399.42.....		143,883		90,336		127,720			(53,547)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	08/19/2021	08/10/2022	.....	.....	422.93.....	.....	.....(17,530)	.....	.....(11,006)	.....	.....(11,939)	.....	.....	.....6,524	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/11/2022	...3,211	1,284,381	400.05.....	.....	.....25,749	.....	.....16,193	.....	.....22,580	.....	.....	.....(9,555)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/11/2022	.....	.....	421.2.....	.....	.....(3,853)	.....	.....(2,423)	.....	.....(2,772)	.....	.....	.....1,430	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/22/2022	7,896	2,348,527	297.44.....	.....	.....50,217	.....	.....30,462	.....	.....64,410	.....	.....	.....(19,755)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/22/2022	.....	.....	315.47.....	.....	.....(5,606)	.....	.....(3,401)	.....	.....(7,112)	.....	.....	.....2,205	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/26/2022	7,423	2,215,638	298.47.....	.....	.....43,946	.....	.....26,863	.....	.....55,625	.....	.....	.....(17,083)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/26/2022	.....	.....	316.05.....	.....	.....(4,974)	.....	.....(3,040)	.....	.....(6,268)	.....	.....	.....1,933	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/28/2022	...14,359	4,289,898	298.76.....	.....	.....83,426	.....	.....51,188	.....	.....105,126	.....	.....	.....(32,238)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/28/2022	.....	.....	317.44.....	.....	.....(8,041)	.....	.....(4,934)	.....	.....(9,784)	.....	.....	.....3,107	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/29/2022	8,312	2,485,591	299.04.....	.....	.....47,378	.....	.....29,123	.....	.....59,423	.....	.....	.....(18,254)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	07/29/2022	.....	.....	317.32.....	.....	.....(4,738)	.....	.....(2,912)	.....	.....(5,825)	.....	.....	.....1,825	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/02/2022	...14,021	4,192,682	299.02.....	.....	.....80,623	.....	.....49,921	.....	.....100,978	.....	.....	.....(30,702)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/02/2022	.....	.....	314.95.....	.....	.....(11,357)	.....	.....(7,032)	.....	.....(14,799)	.....	.....	.....4,325	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	...11,225	3,348,786	298.34.....	.....	.....68,246	.....	.....42,482	.....	.....86,156	.....	.....	.....(25,764)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/05/2022	.....	.....	314.39.....	.....	.....(9,878)	.....	.....(6,149)	.....	.....(13,149)	.....	.....	.....3,729	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/10/2022	...12,222	3,636,018	297.5.....	.....	.....79,565	.....	.....49,954	.....	.....101,330	.....	.....	.....(29,611)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/10/2022	.....	.....	313.07.....	.....	.....(13,077)	.....	.....(8,211)	.....	.....(17,872)	.....	.....	.....4,867	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	7,546	2,256,617	299.06.....	.....	.....43,991	.....	.....27,712	.....	.....54,880	.....	.....	.....(16,279)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	.....	.....	314.4.....	.....	.....(6,867)	.....	.....(4,326)	.....	.....(9,205)	.....	.....	.....2,541	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/16/2022	8,981	2,688,738	299.39.....	.....	.....51,370	.....	.....32,572	.....	.....63,788	.....	.....	.....(18,797)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/16/2022	.....	.....	314.81.....	.....	.....(7,903)	.....	.....(5,011)	.....	.....(10,561)	.....	.....	.....2,892	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	...16,537	6,618,562	400.22.....		131,637		82,924		115,053			(48,713)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	.....	.....	428.6.....	.....	.....(9,426)	.....	.....(5,938)	.....	.....(5,378)	.....	.....	.....3,488	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	...17,218	6,893,723	400.37.....	.....	.....135,853	.....	.....85,580	.....	.....118,439	.....	.....	.....(50,273)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	.....	.....	432.48.....	.....	.....(6,371)	.....	.....(4,013)	.....	.....(3,165)	.....	.....	.....2,358	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	...22,434	8,979,693	400.27.....	.....	.....178,127	.....	.....112,210	.....	.....155,489	.....	.....	.....(65,917)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/12/2022	.....	.....	429.76.....	.....	.....(11,217)	.....	.....(7,066)	.....	.....(6,176)	.....	.....	.....4,151	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/15/2022	...17,333	6,943,374	400.59.....	.....	.....135,716	.....	.....85,916	.....	.....117,966	.....	.....	.....(49,801)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/15/2022	.....	.....	433.23.....	.....	.....(6,067)	.....	.....(3,840)	.....	.....(2,958)	.....	.....	.....2,226	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/16/2022	...14,640	5,855,350	399.96.....	.....	.....119,022	.....	.....75,469	.....	.....104,671	.....	.....	.....(43,553)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/16/2022	.....	.....	433.16.....	.....	.....(5,124)	.....	.....(3,249)	.....	.....(2,559)	.....	.....	.....1,875	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/17/2022	.....	.....	398.79.....	.....	.....75,817	.....	.....48,151	.....	.....68,233	.....	.....	.....(27,666)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/17/2022	.....	.....	425.6.....	.....	.....(6,996)	.....	.....(4,443)	.....	.....(4,519)	.....	.....	.....2,553	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/18/2022	6,491	2,585,293	398.26.....	.....	.....57,969	.....	.....36,875	.....	.....52,688	.....	.....	.....(21,094)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/18/2022	.....	.....	418.47.....	.....	.....(10,386)	.....	.....(6,607)	.....	.....(8,171)	.....	.....	.....3,779	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/18/2022	...11,922	3,555,409	298.22.....	.....	.....74,632	.....	.....47,474	.....	.....93,909	.....	.....	.....(27,158)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/19/2021	08/18/2022	.....	.....	314.28.....	.....	.....(11,326)	.....	.....(7,205)	.....	.....(15,319)	.....	.....	.....4,121	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/03/2023	8,775	2,662,268	303.39.....	.....	.....61,425	.....	.....50,163	.....	.....66,953	.....	.....	.....(11,263)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/11/2023	8,386	2,557,103	304.91.....	.....	.....54,428	.....	.....44,560	.....	.....58,415	.....	.....	.....(9,868)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/18/2023	...2,532	760,881	300.45.....	.....	.....21,020	.....	.....17,245	.....	.....23,394	.....	.....	.....(3,774)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	07/30/2024	...11,308	3,407,832	301.37.....	.....	.....121,107	.....	.....106,406	.....	.....119,507	.....	.....	.....(14,700)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	07/31/2024	...10,698	3,213,825	300.41.....	.....	.....118,963	.....	.....104,537	.....	.....118,406	.....	.....	.....(14,427)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/02/2024	...18,478	5,606,513	303.41.....	.....	.....182,751	.....	.....160,630	.....	.....177,012	.....	.....	.....(22,121)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/06/2024	...12,890	3,893,380	302.04.....		134,961		118,686		132,310			(16,275)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/07/2024	...13,756	4,135,903	300.66.....	.....	.....152,142	.....	.....133,812	.....	.....150,898	.....	.....	.....(18,330)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/09/2024	..24,746	7,424,035	300.01.....	.....	.....280,867	.....	.....247,090	.....	.....280,081	.....	.....	.....(33,777)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/10/2023	...8,778	3,577,523	407.55.....	.....	.....79,091	.....	.....64,731	.....	.....65,375	.....	.....	.....(14,360)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/11/2023	8,738	3,563,019	407.78.....	.....	.....78,027	.....	.....63,880	.....	.....64,360	.....	.....	.....(14,147)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/11/2023	9,294	3,838,315	413.....	.....	.....66,543	.....	.....54,478	.....	.....51,430	.....	.....	.....(12,065)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/14/2023	5,068	2,076,709	409.76.....	.....	.....41,812	.....	.....34,263	.....	.....33,702	.....	.....	.....(7,549)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/15/2023	8,290	3,422,825	412.89.....	.....	.....59,936	.....	.....49,129	.....	.....46,420	.....	.....	.....(10,807)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/16/2023	5,403	2,208,878	408.81.....	.....	.....46,467	.....	.....38,101	.....	.....37,900	.....	.....	.....(8,367)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/17/2023	4,196	1,705,407	406.42.....	.....	.....39,822	.....	.....32,661	.....	.....33,388	.....	.....	.....(7,160)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/18/2023	8,939	3,612,883	404.16.....	.....	.....92,968	.....	.....76,275	.....	.....79,799	.....	.....	.....(16,693)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/06/2024	2,951	1,211,500	410.55.....	.....	.....34,526	.....	.....30,362	.....	.....26,119	.....	.....	.....(4,164)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/09/2024	..22,724	9,243,564	406.77.....	.....	.....299,052	.....	.....263,088	.....	.....234,990	.....	.....	.....(35,964)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/09/2024	4,259	1,779,089	417.7.....	.....	.....39,781	.....	.....34,997	.....	.....27,747	.....	.....	.....(4,784)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/13/2024	..59,291	24,110,510	406.65.....	.....	.....784,414	.....	.....690,429	.....	.....617,564	.....	.....	.....(93,985)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/12/2024	..10,047	3,017,291	300.32.....	.....	.....112,827	.....	.....99,296	.....	.....112,218	.....	.....	.....(13,531)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/14/2024	..36,643	14,930,626	407.46.....	.....	.....473,430	.....	.....416,758	.....	.....369,790	.....	.....	.....(56,672)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/13/2024	..12,876	3,901,723	303.03.....	.....	.....130,045	.....	.....114,463	.....	.....126,347	.....	.....	.....(15,581)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/15/2024	..29,552	12,040,842	407.44.....	.....	.....382,408	.....	.....336,674	.....	.....298,631	.....	.....	.....(45,734)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/14/2024	..19,353	5,884,307	304.05.....	.....	.....187,725	.....	.....165,253	.....	.....180,670	.....	.....	.....(22,472)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/16/2024	..28,583	11,647,384	407.49.....	.....	.....369,295	.....	.....325,170	.....	.....288,437	.....	.....	.....(44,125)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/16/2024	..35,290	10,631,906	301.27.....	.....	.....382,547	.....	.....336,838	.....	.....377,476	.....	.....	.....(45,709)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/16/2024	..21,957	8,917,815	406.15.....		295,321		260,034		233,653			(35,287)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/20/2021	08/19/2024	...33,177	10,008,481	301.67.....	354,661	.....	.....312,401	.....	.....348,645	.....	.....	.....(42,260)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/12/2022	695	3,041,722	4,378.91.....	246,114	.....	.....147,209	.....	.....341,236	.....	.....	.....(98,906)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/12/2022	.....	.....4,609.74	.....	.....(147,310)	.....	.....(88,111)	.....	.....(221,641)	.....	.....	.....59,199	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/15/2022	1,608	6,965,181	4,332.82.....	622,102	.....	.....374,413	.....	.....851,160	.....	.....	.....(247,689)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/15/2022	.....	.....4,558.36	.....	.....(389,378)	.....	.....(234,348)	.....	.....(574,269)	.....	.....	.....155,030	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/18/2022	732	3,167,361	4,326.11.....	288,035	.....	.....174,407	.....	.....392,637	.....	.....	.....(113,629)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/18/2022	.....	.....4,553.16	.....	.....(180,834)	.....	.....(109,496)	.....	.....(265,543)	.....	.....	.....71,338	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/19/2022	640	2,719,197	4,247.75.....	287,703	.....	.....174,551	.....	.....384,262	.....	.....	.....(113,151)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/19/2022	.....	.....4,460.1	.....	.....(194,753)	.....	.....(118,158)	.....	.....(276,589)	.....	.....	.....76,595	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/21/2022	710	3,071,255	4,324.31.....	281,315	.....	.....171,346	.....	.....382,943	.....	.....	.....(109,969)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/21/2022	.....	.....4,526.53	.....	.....(187,721)	.....	.....(114,339)	.....	.....(272,551)	.....	.....	.....73,382	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/22/2022	710	3,111,130	4,381.38.....	254,131	.....	.....155,089	.....	.....351,053	.....	.....	.....(99,042)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/22/2022	.....	.....4,583.15	.....	.....(164,838)	.....	.....(100,596)	.....	.....(244,041)	.....	.....	.....64,242	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/25/2022	1,138	5,006,183	4,398.99.....	396,217	.....	.....243,187	.....	.....548,659	.....	.....	.....(153,030)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/25/2022	.....	.....4,652.3	.....	.....(223,885)	.....	.....(137,414)	.....	.....(339,018)	.....	.....	.....86,470	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/27/2022	805	3,543,594	4,403.95.....	278,422	.....	.....171,528	.....	.....385,643	.....	.....	.....(106,894)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/27/2022	.....	.....4,639.49	.....	.....(164,589)	.....	.....(101,399)	.....	.....(247,601)	.....	.....	.....63,190	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/29/2022	2,168	9,522,512	4,392.89.....	767,391	.....	.....474,511	.....	.....1,059,756	.....	.....	.....(292,880)	.....	.....	.....	03.....
JUL 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	07/29/2022	.....	.....4,611.72	.....	.....(477,243)	.....	.....(295,100)	.....	.....(710,737)	.....	.....	.....182,143	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/02/2022	989	4,337,952	4,384.56.....	357,934	.....	.....222,924	.....	.....491,956	.....	.....	.....(135,010)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/02/2022	.....	.....4,615.46	.....	.....(217,958)	.....	.....(135,746)	.....	.....(324,008)	.....	.....	.....82,212	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/05/2022	734	3,235,421	4,406.67.....	255,696		160,088		353,583			(95,608)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	KB1H1DSPRFMYMCUI	08/23/2021	08/05/2022	.....	.....	4,621.48.....	.....	.....(160,293)	.....	.....(100,357)	.....	.....(238,653)	.....	.....	.....59,936	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/05/2022	1,454	6,444,236	4,433.05.....	.....	.....481,502	.....	.....301,462	.....	.....670,721	.....	.....	.....(180,040)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/05/2022	.....	.....	4,666.27.....	.....	.....(283,526)	.....	.....(177,512)	.....	.....(428,816)	.....	.....	.....106,014	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/09/2022	1,025	4,538,616	4,428.35.....	.....	.....344,725	.....	.....217,305	.....	.....478,509	.....	.....	.....(127,420)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/09/2022	.....	.....	4,641.79.....	.....	.....(214,922)	.....	.....(135,481)	.....	.....(321,277)	.....	.....	.....79,441	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/11/2022	679	3,006,658	4,424.94.....	.....	.....230,554	.....	.....145,821	.....	.....319,671	.....	.....	.....(84,734)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/11/2022	.....	.....	4,651.26.....	.....	.....(139,681)	.....	.....(88,345)	.....	.....(209,457)	.....	.....	.....51,336	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/12/2022	1,296	5,782,848	4,462.04.....	.....	.....409,539	.....	.....259,452	.....	.....574,077	.....	.....	.....(150,087)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/12/2022	.....	.....	4,667.23.....	.....	.....(256,390)	.....	.....(162,429)	.....	.....(386,521)	.....	.....	.....93,961	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/16/2022	1,087	4,858,885	4,468.68.....	.....	.....341,440	.....	.....217,716	.....	.....478,355	.....	.....	.....(123,724)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/16/2022	.....	.....	4,692.36.....	.....	.....(203,753)	.....	.....(129,921)	.....	.....(308,871)	.....	.....	.....73,832	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/17/2022	673	2,989,625	4,442.5.....	.....	.....222,534	.....	.....142,123	.....	.....309,571	.....	.....	.....(80,412)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/17/2022	.....	.....	4,651.74.....	.....	.....(140,009)	.....	.....(89,418)	.....	.....(209,420)	.....	.....	.....50,592	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/19/2022	704	3,100,351	4,400.97.....	.....	.....252,228	.....	.....161,595	.....	.....346,967	.....	.....	.....(90,634)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/19/2022	.....	.....	4,596.21.....	.....	.....(167,974)	.....	.....(107,616)	.....	.....(246,509)	.....	.....	.....60,358	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/19/2022	1,259	5,589,354	4,439.73.....	.....	.....419,403	.....	.....268,698	.....	.....582,985	.....	.....	.....(150,705)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/19/2022	.....	.....	4,662.55.....	.....	.....(255,842)	.....	.....(163,910)	.....	.....(384,164)	.....	.....	.....91,932	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/22/2022	721	3,200,819	4,439.97.....	.....	.....241,087	.....	.....155,175	.....	.....334,711	.....	.....	.....(85,912)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUI	08/23/2021	08/22/2022	.....	.....	4,662.52.....	.....	.....(147,534)	.....	.....(94,960)	.....	.....(221,154)	.....	.....	.....52,574	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/04/2023	3,757	1,540,411	410.06.....	.....	.....33,959	.....	.....27,859	.....	.....24,276	.....	.....	.....(6,100)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/16/2023	2,100	866,139	412.52.....	.....	.....17,364	.....	.....14,297	.....	.....12,021	.....	.....	.....(3,067)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/24/2023	1,348	554,508	411.24.....		11,852		9,782		8,374			(2,070)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	07/26/2024	7,971	3,240,751	406.56.....	.....	.....113,828	.....	.....100,241	.....	.....82,424	.....	.....	.....(13,587)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	07/29/2024	9,151	3,747,134	409.5.....	.....	.....119,963	.....	.....105,685	.....	.....84,131	.....	.....	.....(14,279)	.....	.....	.....	03.....
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	07/30/2024	8,033	3,312,171	412.3.....	.....	.....96,722	.....	.....85,221	.....	.....65,726	.....	.....	.....(11,502)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/02/2024	...19,486	7,973,573	409.2.....	.....	.....258,381	.....	.....227,742	.....	.....181,854	.....	.....	.....(30,639)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/02/2024	5,345	2,219,197	415.23.....	.....	.....58,896	.....	.....51,912	.....	.....38,614	.....	.....	.....(6,984)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/05/2024	6,077	2,498,618	411.17.....	.....	.....76,021	.....	.....67,032	.....	.....52,376	.....	.....	.....(8,989)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/06/2024	3,515	1,451,217	412.87.....	.....	.....41,793	.....	.....36,855	.....	.....28,215	.....	.....	.....(4,937)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/09/2024	...17,933	7,303,997	407.3.....	.....	.....252,493	.....	.....222,746	.....	.....181,562	.....	.....	.....(29,746)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/09/2024	5,256	2,176,325	414.09.....	.....	.....60,283	.....	.....53,181	.....	.....40,127	.....	.....	.....(7,102)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/12/2024	3,064	1,274,080	415.76.....	.....	.....33,433	.....	.....29,505	.....	.....21,813	.....	.....	.....(3,928)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/13/2024	5,537	2,283,782	412.43.....	.....	.....67,002	.....	.....59,138	.....	.....45,525	.....	.....	.....(7,864)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/16/2024	...16,086	6,537,554	406.42.....	.....	.....233,243	.....	.....205,942	.....	.....169,364	.....	.....	.....(27,301)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/19/2024	5,243	2,128,335	405.96.....	.....	.....77,173	.....	.....68,165	.....	.....56,309	.....	.....	.....(9,008)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/20/2024	5,348	2,174,536	406.64.....	.....	.....77,219	.....	.....68,214	.....	.....55,953	.....	.....	.....(9,005)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	08/25/2021	08/23/2024	...14,733	6,014,571	408.24.....	.....	.....203,314	.....	.....179,669	.....	.....144,900	.....	.....	.....(23,646)	.....	.....	.....	03.....
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	08/16/2023	5,096	1,614,269	316.76.....	.....	.....25,686	.....	.....21,149	.....	.....20,977	.....	.....	.....(4,537)	.....	.....	.....	03.....
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	08/24/2023	2,377	751,590	316.17.....	.....	.....12,564	.....	.....10,369	.....	.....10,377	.....	.....	.....(2,195)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	07/26/2024	...11,442	3,571,288	312.13.....	.....	.....97,520	.....	.....85,880	.....	.....86,601	.....	.....	.....(11,640)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	07/29/2024	...10,566	3,333,018	315.44.....	.....	.....76,190	.....	.....67,122	.....	.....65,475	.....	.....	.....(9,069)	.....	.....	.....	03.....
JUL 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	07/30/2024	...13,431	4,256,581	316.92.....	.....	.....89,633	.....	.....78,974	.....	.....75,804	.....	.....	.....(10,659)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	08/02/2024	...19,629	6,222,441	317.....	.....	.....130,702	.....	.....115,203	.....	.....110,444	.....	.....	.....(15,499)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	08/25/2021	08/02/2024	8,615	2,749,490	319.16.....	.....	.....51,042	.....	.....44,990	.....	.....42,069	.....	.....	.....(6,053)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/02/2024	...11,117	3,525,061	317.08.....	.....	.....73,710	.....	.....64,969	.....	.....62,230	.....	.....	.....(8,741)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/05/2024	..11,292	3,576,462	316.72.....	.....	.....76,446	.....	.....67,406	.....	.....64,830	.....	.....	.....(9,040)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/06/2024	..15,577	4,908,272	315.1.....	.....	.....114,859	.....	.....101,290	.....	.....99,109	.....	.....	.....(13,569)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/09/2024	..27,543	8,702,546	315.96.....	.....	.....194,573	.....	.....171,650	.....	.....166,383	.....	.....	.....(22,923)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/09/2024	..10,416	3,309,290	317.71.....	.....	.....67,073	.....	.....59,171	.....	.....56,263	.....	.....	.....(7,902)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/12/2024	..16,488	5,207,209	315.82.....	.....	.....117,553	.....	.....103,742	.....	.....100,688	.....	.....	.....(13,811)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/13/2024	9,472	3,008,368	317.59.....	.....	.....61,557	.....	.....54,332	.....	.....51,720	.....	.....	.....(7,225)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/16/2024	..24,354	7,734,938	317.6.....	.....	.....158,505	.....	.....139,952	.....	.....133,169	.....	.....	.....(18,553)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/16/2024	7,165	2,282,253	318.54.....	.....	.....44,338	.....	.....39,148	.....	.....36,854	.....	.....	.....(5,190)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/19/2024	4,659	1,469,661	315.43.....	.....	.....34,045	.....	.....30,071	.....	.....29,286	.....	.....	.....(3,974)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/20/2024	7,838	2,476,965	316.01.....	.....	.....55,613	.....	.....49,127	.....	.....47,551	.....	.....	.....(6,486)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/23/2024	..21,685	6,862,513	316.47.....	.....	.....150,448	.....	.....132,951	.....	.....128,052	.....	.....	.....(17,497)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/23/2024	5,764	1,831,499	317.77.....	.....	.....37,339	.....	.....32,996	.....	.....31,331	.....	.....	.....(4,342)	.....	.....	.....	03.....
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/25/2021	08/04/2023	5,046	1,581,195	313.33.....	.....	.....31,457	.....	.....25,806	.....	.....27,083	.....	.....	.....(5,651)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/10/2023	2,513	1,112,515	442.63.....	.....	.....18,492	.....	.....15,284	.....	.....9,779	.....	.....	.....(3,208)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/18/2023	1,266	554,543	437.9.....	.....	.....11,400	.....	.....9,444	.....	.....6,543	.....	.....	.....(1,956)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/25/2023	1,941	863,564	444.87.....	.....	.....13,232	.....	.....10,984	.....	.....6,798	.....	.....	.....(2,248)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/02/2024	..11,333	5,027,061	443.56.....	.....	.....111,624	.....	.....98,757	.....	.....67,410	.....	.....	.....(12,868)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/05/2024	7,716	3,433,657	444.98.....	.....	.....72,662	.....	.....64,309	.....	.....43,235	.....	.....	.....(8,353)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/06/2024	8,613	3,816,700	443.15.....	.....	.....86,225	.....	.....76,322	.....	.....52,363	.....	.....	.....(9,903)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/09/2024	..19,636	8,759,227	446.09.....	.....	.....178,695	.....	.....158,230	.....	.....105,116	.....	.....	.....(20,465)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	08/26/2021	08/09/2024	8,121	3,594,405	442.58.....	.....	.....83,012	.....	.....73,505	.....	.....50,757	.....	.....	.....(9,507)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.179

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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/13/2024	8,007	3,569,040	445.74.....	.....	.....73,949	.....	.....65,511	.....	.....43,724	.....	.....	.....(8,438)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/16/2024	..22,311	9,983,722	447.48.....	.....	.....194,808	.....	.....172,642	.....	.....113,025	.....	.....	.....(22,166)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/16/2024	4,321	1,923,815	445.21.....	.....	.....40,708	.....	.....36,076	.....	.....24,230	.....	.....	.....(4,632)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/19/2024	4,261	1,900,332	445.97.....	.....	.....39,228	.....	.....34,777	.....	.....23,174	.....	.....	.....(4,451)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/20/2024	5,555	2,482,033	446.83.....	.....	.....49,726	.....	.....44,089	.....	.....29,101	.....	.....	.....(5,637)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/23/2024	..19,490	8,689,169	445.83.....	.....	.....180,798	.....	.....160,358	.....	.....107,079	.....	.....	.....(20,439)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	08/26/2021	08/23/2024	5,256	2,357,523	448.53.....	.....	.....44,536	.....	.....39,501	.....	.....25,583	.....	.....	.....(5,035)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/01/2024	..18,786	6,246,398	332.5.....	.....	.....268,680	.....	.....237,902	.....	.....226,735	.....	.....	.....(30,778)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/02/2024	..12,638	4,196,860	332.07.....	.....	.....183,640	.....	.....162,623	.....	.....155,434	.....	.....	.....(21,017)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/02/2024	..29,466	9,856,303	334.5.....	.....	.....392,389	.....	.....347,481	.....	.....326,098	.....	.....	.....(44,908)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/06/2024	..25,538	8,540,271	334.42.....	.....	.....341,902	.....	.....302,919	.....	.....284,170	.....	.....	.....(38,983)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/07/2024	..16,799	5,581,406	332.24.....	.....	.....243,322	.....	.....215,605	.....	.....205,549	.....	.....	.....(27,717)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/09/2024	..22,867	7,603,855	332.52.....	.....	.....328,223	.....	.....290,904	.....	.....276,676	.....	.....	.....(37,319)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/09/2024	..15,109	5,043,019	333.78.....	.....	.....207,324	.....	.....183,751	.....	.....173,126	.....	.....	.....(23,573)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/13/2024	..28,045	9,399,869	335.17.....	.....	.....366,836	.....	.....325,282	.....	.....302,882	.....	.....	.....(41,554)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/14/2024	..15,125	5,063,823	334.79.....	.....	.....200,720	.....	.....178,004	.....	.....166,198	.....	.....	.....(22,716)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/16/2024	..14,646	4,902,709	334.74.....	.....	.....194,953	.....	.....172,931	.....	.....161,427	.....	.....	.....(22,023)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/16/2024	..13,140	4,408,154	335.48.....	.....	.....170,256	.....	.....151,024	.....	.....140,156	.....	.....	.....(19,233)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/20/2024	..23,710	7,955,336	335.53.....	.....	.....307,419	.....	.....272,820	.....	.....252,842	.....	.....	.....(34,599)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/21/2024	..23,472	7,894,941	336.36.....	.....	.....295,405	.....	.....262,189	.....	.....241,308	.....	.....	.....(33,216)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/23/2024	..23,174	7,780,503	335.75.....	.....	.....298,622	.....	.....265,106	.....	.....245,052	.....	.....	.....(33,516)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	08/30/2021	08/23/2024	..18,945	6,352,027	335.28.....		248,351		220,477		204,562			(27,874)				03.....

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

E18.180

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	08/30/2021	08/27/2024	...22,451	7,520,438	334.97.....	.....	.....298,267	.....	.....264,913	.....	.....246,225	.....	.....	.....(33,353)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	08/28/2024	...11,190	3,734,263	333.7.....	.....	.....155,682	.....	.....138,289	.....	.....129,757	.....	.....	.....(17,393)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	08/29/2024	...9,225	3,066,977	332.46.....	.....	.....134,159	.....	.....119,184	.....	.....112,819	.....	.....	.....(14,975)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	07/28/2023	...10,081	3,382,814	335.58.....	.....	.....96,727	.....	.....79,748	.....	.....84,053	.....	.....	.....(16,979)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	08/10/2023	...11,705	3,937,281	336.37.....	.....	.....109,612	.....	.....90,724	.....	.....94,250	.....	.....	.....(18,888)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	08/18/2023	8,234	2,801,328	340.23.....	.....	.....64,495	.....	.....53,506	.....	.....52,970	.....	.....	.....(10,989)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	08/29/2023	7,532	2,568,025	340.94.....	.....	.....57,676	.....	.....47,998	.....	.....46,916	.....	.....	.....(9,679)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	07/10/2024	...14,328	4,723,436	329.67.....	.....	.....223,695	.....	.....197,530	.....	.....193,241	.....	.....	.....(26,166)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	07/19/2024	...14,351	4,732,184	329.74.....	.....	.....224,526	.....	.....198,488	.....	.....193,617	.....	.....	.....(26,038)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	07/23/2024	...12,151	4,005,837	329.66.....	.....	.....191,040	.....	.....168,969	.....	.....164,733	.....	.....	.....(22,071)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	07/26/2024	...17,531	5,830,245	332.57.....	.....	.....249,238	.....	.....220,525	.....	.....210,417	.....	.....	.....(28,713)	.....	.....	.....	03.....
JUL 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	08/30/2021	07/30/2024	...29,608	9,843,339	332.46.....	.....	.....423,565	.....	.....374,952	.....	.....357,684	.....	.....	.....(48,612)	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/04/2023	...2,512	554,460	220.75.....	.....	.....13,613	.....	.....13,613	.....	.....6,597	.....	.....	.....	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/11/2023	4,077	903,174	221.51.....	.....	.....21,039	.....	.....21,039	.....	.....9,986	.....	.....	.....	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/23/2023	3,119	687,300	220.35.....	.....	.....17,654	.....	.....17,654	.....	.....8,798	.....	.....	.....	.....	.....	.....	03.....
AUG 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/30/2023	2,282	506,590	221.96.....	.....	.....11,594	.....	.....11,594	.....	.....5,497	.....	.....	.....	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/17/2022	2,098	453,526	216.18.....	.....	.....11,350	.....	.....7,415	.....	.....4,212	.....	.....	.....(3,935)	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/17/2022	.....	.....	223.77.....	.....	.....(3,818)	.....	.....(2,494)	.....	.....(909)	.....	.....	.....1,324	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/30/2022	1,455	313,037	215.18.....	.....	.....8,743	.....	.....5,821	.....	.....3,585	.....	.....	.....(2,922)	.....	.....	.....	03.....
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	08/31/2021	08/30/2022	.....	.....	222.89.....	.....	.....(3,084)	.....	.....(2,053)	.....	.....(845)	.....	.....	.....1,031	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	08/31/2021	08/11/2023	2,935	1,149,610	391.63.....	.....	.....30,617	.....	.....25,384	.....	.....18,151	.....	.....	.....(5,233)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	08/31/2021	08/18/2023	1,524	594,787	390.16.....		16,922		14,058		10,314			(2,864)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/23/2023	1,630	642,779	394.43.....	.....	.....15,416	.....	.....12,826	.....	.....8,682	.....	.....	.....(2,591)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/25/2023	1,245	487,844	391.95.....	.....	.....12,982	.....	.....10,806	.....	.....7,670	.....	.....	.....(2,176)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/30/2023	1,336	527,212	394.75.....	.....	.....12,554	.....	.....10,465	.....	.....7,041	.....	.....	.....(2,090)	.....	.....	.....	03.....
AUG 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/30/2022	558	212,756	381.27.....	.....	.....6,612	.....	.....4,402	.....	.....4,392	.....	.....	.....(2,210)	.....	.....	.....	03.....
AUG 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/30/2022	.....	.....	394.85.....	.....	.....(2,254)	.....	.....(1,501)	.....	.....(1,348)	.....	.....	.....754	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/03/2023	1,873	731,075	390.25.....	.....	.....20,476	.....	.....16,936	.....	.....12,425	.....	.....	.....(3,539)	.....	.....	.....	03.....
AUG 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	08/31/2021	08/04/2023	1,542	607,289	393.72.....	.....	.....14,746	.....	.....12,200	.....	.....8,377	.....	.....	.....(2,545)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/26/2022	..17,094	6,847,464	400.57.....	.....	.....177,268	.....	.....117,682	.....	.....119,064	.....	.....	.....(59,586)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/26/2022	.....	.....	431.04.....	.....	.....(13,675)	.....	.....(9,079)	.....	.....(4,600)	.....	.....	.....4,597	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/29/2022	..17,411	6,984,049	401.12.....	.....	.....176,377	.....	.....117,585	.....	.....117,101	.....	.....	.....(58,792)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/29/2022	.....	.....	434.34.....	.....	.....(10,099)	.....	.....(6,732)	.....	.....(3,015)	.....	.....	.....3,366	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/30/2022	..23,194	9,302,258	401.06.....	.....	.....235,885	.....	.....157,474	.....	.....157,003	.....	.....	.....(78,410)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/30/2022	.....	.....	433.84.....	.....	.....(14,148)	.....	.....(9,445)	.....	.....(4,376)	.....	.....	.....4,703	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/31/2022	..16,480	6,614,372	401.35.....	.....	.....165,298	.....	.....110,503	.....	.....109,386	.....	.....	.....(54,795)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/31/2022	.....	.....	432.17.....	.....	.....(12,031)	.....	.....(8,043)	.....	.....(3,999)	.....	.....	.....3,988	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/19/2022	..19,235	7,625,089	396.41.....	.....	.....242,366	.....	.....159,269	.....	.....177,604	.....	.....	.....(83,097)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/19/2022	.....	.....	424.89.....	.....	.....(26,930)	.....	.....(17,697)	.....	.....(11,112)	.....	.....	.....9,233	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/19/2022	..22,950	9,112,815	397.08.....	.....	.....280,214	.....	.....184,141	.....	.....202,506	.....	.....	.....(96,073)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/19/2022	.....	.....	428.5.....	.....	.....(22,720)	.....	.....(14,930)	.....	.....(8,165)	.....	.....	.....7,790	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/19/2022	..23,674	9,406,904	397.35.....	.....	.....285,273	.....	.....187,465	.....	.....205,068	.....	.....	.....(97,808)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/19/2022	.....	.....	429.35.....	.....	.....(21,543)	.....	.....(14,157)	.....	.....(7,481)	.....	.....	.....7,386	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/22/2022	..20,285	8,067,877	397.72.....		240,990		159,067		172,078			(81,923)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/22/2022	.....	.....	429.79.....	.....	.....(17,851)	.....	.....(11,783)	.....	.....(6,227)	.....	.....	.....6,068	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/23/2022	..20,043	8,004,689	399.37.....	.....	.....219,875	.....	.....145,341	.....	.....151,569	.....	.....	.....(74,534)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/23/2022	.....	.....	431.36.....	.....	.....(15,233)	.....	.....(10,069)	.....	.....(4,980)	.....	.....	.....5,164	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/24/2022	..12,298	4,912,967	399.5.....	.....	.....134,169	.....	.....88,816	.....	.....92,291	.....	.....	.....(45,353)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/24/2022	.....	.....	431.98.....	.....	.....(8,731)	.....	.....(5,780)	.....	.....(2,828)	.....	.....	.....2,951	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/25/2022	9,080	3,636,893	400.53.....	.....	.....94,252	.....	.....62,482	.....	.....63,311	.....	.....	.....(31,771)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/25/2022	.....	.....	421.08.....	.....	.....(18,342)	.....	.....(12,159)	.....	.....(8,836)	.....	.....	.....6,183	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/26/2022	..22,006	8,787,608	399.33.....	.....	.....242,725	.....	.....161,137	.....	.....167,764	.....	.....	.....(81,588)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/26/2022	.....	.....	428.88.....	.....	.....(21,786)	.....	.....(14,463)	.....	.....(7,992)	.....	.....	.....7,323	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/26/2022	..28,053	11,244,055	400.82.....	.....	.....287,259	.....	.....190,701	.....	.....191,795	.....	.....	.....(96,558)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/01/2021	08/26/2022	.....	.....	433.51.....	.....	.....(17,393)	.....	.....(11,546)	.....	.....(5,287)	.....	.....	.....5,846	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/24/2023	6,279	1,924,405	306.47.....	.....	.....46,278	.....	.....38,835	.....	.....39,944	.....	.....	.....(7,443)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/25/2023	7,509	2,259,782	300.96.....	.....	.....73,434	.....	.....61,639	.....	.....67,611	.....	.....	.....(11,795)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/31/2023	3,848	1,180,977	306.87.....	.....	.....27,940	.....	.....23,490	.....	.....23,999	.....	.....	.....(4,450)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	09/01/2023	3,597	1,107,721	307.95.....	.....	.....24,676	.....	.....20,751	.....	.....20,879	.....	.....	.....(3,925)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/20/2024	..16,460	4,942,857	300.3.....	.....	.....214,306	.....	.....191,423	.....	.....184,611	.....	.....	.....(22,883)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/21/2024	..15,058	4,488,289	298.06.....	.....	.....212,774	.....	.....190,076	.....	.....187,226	.....	.....	.....(22,699)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/23/2024	..50,001	15,215,411	304.3.....	.....	.....560,515	.....	.....500,831	.....	.....463,056	.....	.....	.....(59,684)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/18/2023	3,518	1,440,409	409.42.....	.....	.....36,483	.....	.....30,566	.....	.....23,940	.....	.....	.....(5,918)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/26/2024	..19,454	5,885,324	302.52.....	.....	.....233,647	.....	.....208,836	.....	.....196,872	.....	.....	.....(24,810)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/27/2024	..26,459	8,025,526	303.32.....	.....	.....308,511	.....	.....275,782	.....	.....257,675	.....	.....	.....(32,730)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/21/2023	6,579	2,655,076	403.58.....		85,393		71,601		60,599			(13,792)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/03/2021	08/22/2023	4,425	1,793,854	405.42.....	53,671	.....	.....	.....45,015	.....	.....37,230	.....	.....	.....(8,657)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/23/2023	5,814	2,381,229	409.54.....	60,237	.....	.....	.....50,535	.....	.....39,544	.....	.....	.....(9,702)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/24/2023	2,386	969,165	406.12.....	28,231	.....	.....	.....23,690	.....	.....19,418	.....	.....	.....(4,541)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/25/2023	3,974	1,612,600	405.76.....	47,691	.....	.....	.....40,031	.....	.....32,965	.....	.....	.....(7,660)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/25/2023	7,996	3,286,022	410.95.....	78,522	.....	.....	.....65,910	.....	.....50,515	.....	.....	.....(12,612)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/25/2023	6,856	2,802,176	408.72.....	73,496	.....	.....	.....61,692	.....	.....48,811	.....	.....	.....(11,805)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/28/2023	...14,151	5,808,329	410.44.....	142,222	.....	.....	.....119,475	.....	.....92,247	.....	.....	.....(22,748)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/29/2023	6,110	2,503,002	409.66.....	63,360	.....	.....	.....53,240	.....	.....41,577	.....	.....	.....(10,120)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/30/2023	9,331	3,821,162	409.52.....	97,414	.....	.....	.....81,876	.....	.....64,043	.....	.....	.....(15,538)	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/31/2023	5,683	2,327,578	409.58.....	59,215	.....	.....	.....49,783	.....	.....38,921	.....	.....	.....(9,432)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	09/01/2023	2,894	1,185,167	409.5.....	30,273	.....	.....	.....25,458	.....	.....19,929	.....	.....	.....(4,815)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	09/01/2023	2,108	870,119	412.86.....	19,305	.....	.....	.....16,234	.....	.....12,093	.....	.....	.....(3,071)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/16/2024	2,796	1,137,718	406.88.....	43,061	.....	.....	.....38,446	.....	.....28,910	.....	.....	.....(4,615)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/20/2024	...42,186	16,995,044	402.86.....	728,974	.....	.....	.....651,135	.....	.....510,747	.....	.....	.....(77,838)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/21/2024	26,792	10,819,490	403.83.....	450,913	.....	.....	.....402,810	.....	.....312,808	.....	.....	.....(48,103)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/22/2024	...24,818	10,022,162	403.82.....	417,942	.....	.....	.....373,397	.....	.....290,004	.....	.....	.....(44,544)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/23/2024	...29,235	11,820,185	404.31.....	485,893	.....	.....	.....434,155	.....	.....335,454	.....	.....	.....(51,739)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/23/2024	...36,819	14,994,481	407.25.....	562,960	.....	.....	.....503,016	.....	.....376,702	.....	.....	.....(59,945)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/26/2024	2,998	1,229,227	410.08.....	42,325	.....	.....	.....37,831	.....	.....27,420	.....	.....	.....(4,494)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/27/2024	...57,282	23,343,430	407.52.....	871,254	.....	.....	.....778,824	.....	.....581,259	.....	.....	.....(92,430)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/28/2024	...34,738	14,196,374	408.67.....	511,343	.....	.....	.....457,146	.....	.....336,884	.....	.....	.....(54,198)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/29/2024	...20,239	8,270,436	408.64.....	298,322			266,732		196,612			(31,590)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/03/2021	08/30/2024	...26,861	10,942,211	407.37.....	.....	....410,699	.....	.....367,249	.....	.....274,653	.....	.....	.....(43,450)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/30/2024	..29,925	12,244,785	409.18.....	.....	....434,514	.....	.....388,544	.....	.....284,639	.....	.....	.....(45,970)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/30/2024	...2,297	951,470	414.25.....	.....	.....28,711	.....	.....25,673	.....	.....17,701	.....	.....	.....(3,037)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/28/2024	...24,716	7,557,265	305.77.....	.....	.....262,479	.....	.....234,658	.....	.....213,169	.....	.....	.....(27,820)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/03/2021	08/30/2024	..106,306	32,556,353	306.25.....	.....	....1,108,776	.....	.....991,473	.....	.....895,637	.....	.....	.....(117,304)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	...23,492	9,449,334	402.24.....	.....	.....233,273	.....	.....163,096	.....	.....148,553	.....	.....	.....(70,177)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	.....	.....	431.09.....	.....	.....(20,438)	.....	.....(14,289)	.....	.....(7,294)	.....	.....	.....6,148	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/12/2022	..13,310	5,357,432	402.51.....	.....	.....130,838	.....	.....91,803	.....	.....82,995	.....	.....	.....(39,035)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/12/2022	.....	.....	432.05.....	.....	.....(10,648)	.....	.....(7,471)	.....	.....(3,742)	.....	.....	.....3,177	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/01/2022	4,014	1,613,929	402.05.....	.....	.....39,821	.....	.....27,569	.....	.....25,325	.....	.....	.....(12,253)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/01/2022	.....	.....	423.17.....	.....	.....(7,105)	.....	.....(4,919)	.....	.....(3,202)	.....	.....	.....2,186	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	6,663	2,682,172	402.52.....	.....	.....64,635	.....	.....44,804	.....	.....40,643	.....	.....	.....(19,831)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	.....	.....	423.44.....	.....	.....(11,528)	.....	.....(7,991)	.....	.....(5,183)	.....	.....	.....3,537	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	..17,416	7,007,754	402.38.....	.....	.....170,152	.....	.....117,946	.....	.....107,371	.....	.....	.....(52,206)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	.....	.....	428.51.....	.....	.....(18,809)	.....	.....(13,038)	.....	.....(7,124)	.....	.....	.....5,771	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	..18,693	7,525,008	402.55.....	.....	.....180,952	.....	.....125,432	.....	.....113,756	.....	.....	.....(55,519)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	.....	.....	430.67.....	.....	.....(16,263)	.....	.....(11,273)	.....	.....(5,715)	.....	.....	.....4,990	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	8,936	3,598,617	402.72.....	.....	.....85,783	.....	.....59,464	.....	.....53,671	.....	.....	.....(26,320)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/02/2022	.....	.....	433.81.....	.....	.....(5,630)	.....	.....(3,902)	.....	.....(1,756)	.....	.....	.....1,727	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/06/2022	..13,407	5,401,199	402.85.....	.....	.....128,578	.....	.....89,571	.....	.....80,435	.....	.....	.....(39,007)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/06/2022	.....	.....	431.24.....	.....	.....(11,262)	.....	.....(7,846)	.....	.....(3,954)	.....	.....	.....3,417	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/07/2022	7,857	3,162,972	402.55.....		76,609		53,433		48,335			(23,176)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/13/2021	09/07/2022	.....	.....	437.94.....	.....	.....(3,300)	.....	.....(2,302)	.....	.....(894)	.....	.....	.....998	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/08/2022	9,127	3,674,874	402.62.....	.....	.....88,810	.....	.....62,018	.....	.....55,968	.....	.....	.....(26,792)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/08/2022	.....	.....	422.71.....	.....	.....(17,251)	.....	.....(12,047)	.....	.....(8,095)	.....	.....	.....5,204	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	...25,056	...10,080,474	402.32.....	.....	.....247,802	.....	.....173,255	.....	.....157,494	.....	.....	.....(74,548)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	.....	.....	427.31.....	.....	.....(31,320)	.....	.....(21,898)	.....	.....(12,768)	.....	.....	.....9,422	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/22/2022	8,684	2,572,829	296.27.....	.....	.....75,378	.....	.....51,504	.....	.....80,428	.....	.....	.....(23,873)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/22/2022	.....	.....	312.25.....	.....	.....(14,416)	.....	.....(9,850)	.....	.....(15,104)	.....	.....	.....4,566	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/24/2022	8,088	2,416,104	298.73.....	.....	.....59,608	.....	.....40,839	.....	.....61,459	.....	.....	.....(18,769)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/24/2022	.....	.....	314.04.....	.....	.....(10,919)	.....	.....(7,481)	.....	.....(11,111)	.....	.....	.....3,438	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/26/2022	...10,706	3,206,902	299.54.....	.....	.....74,729	.....	.....51,335	.....	.....76,066	.....	.....	.....(23,393)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/26/2022	.....	.....	315.02.....	.....	.....(12,954)	.....	.....(8,899)	.....	.....(12,938)	.....	.....	.....4,055	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/30/2022	9,029	2,707,911	299.91.....	.....	.....61,759	.....	.....42,647	.....	.....62,448	.....	.....	.....(19,112)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	08/30/2022	.....	.....	315.49.....	.....	.....(10,474)	.....	.....(7,233)	.....	.....(10,433)	.....	.....	.....3,241	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/01/2022	9,681	2,902,350	299.81.....	.....	.....66,893	.....	.....46,311	.....	.....67,724	.....	.....	.....(20,583)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/01/2022	.....	.....	315.82.....	.....	.....(10,939)	.....	.....(7,573)	.....	.....(10,790)	.....	.....	.....3,366	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/06/2022	...11,683	3,509,783	300.42.....	.....	.....77,808	.....	.....54,204	.....	.....78,018	.....	.....	.....(23,605)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/06/2022	.....	.....	316.68.....	.....	.....(12,033)	.....	.....(8,383)	.....	.....(11,839)	.....	.....	.....3,651	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	8,152	2,440,566	299.37.....	.....	.....58,697	.....	.....41,039	.....	.....59,851	.....	.....	.....(17,658)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	.....	.....	315.4.....	.....	.....(10,027)	.....	.....(7,011)	.....	.....(10,083)	.....	.....	.....3,017	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/12/2022	2,753	824,751	299.61.....	.....	.....19,572	.....	.....13,733	.....	.....19,879	.....	.....	.....(5,839)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/12/2022	.....	.....	315.69.....	.....	.....(3,303)	.....	.....(2,318)	.....	.....(3,323)	.....	.....	.....986	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	...23,144	9,316,017	402.53.....		226,345		158,252		143,188			(68,093)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/13/2021	09/09/2022	.....	432.44.....	.....	.....(17,589)	.....	.....(12,298)	.....	.....(5,975)	.....	.....	.....5,291	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	91,670,017	4,480.7.....	3,389,041	.....	.....2,419,398	.....	4,155,803	.....	.....	....(969,642)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	71,551,215	4,480.7.....	2,890,669	.....	.....2,063,617	.....	3,619,858	.....	.....	....(827,053)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	6,502,501	4,480.7.....	243,779	.....	.....174,031	.....	299,689	.....	.....	....(69,748)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	3,469,627	4,480.7.....	136,183	.....	.....97,219	.....	169,385	.....	.....	....(38,963)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	3,102,116	4,480.7.....	127,559	.....	.....91,063	.....	160,227	.....	.....	....(36,496)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	13,733,388	4,480.7.....	610,586	.....	.....435,891	.....	787,032	.....	.....	....(174,696)	.....	.....	.....	03.....
SEP 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	09/16/2021	09/15/2022	#####	1,871,667	4,480.7.....	85,966	.....	.....61,370	.....	112,345	.....	.....	....(24,596)	.....	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/16/2021	09/15/2022	...21,989	7,229,881	328.8.....	169,471	.....	.....120,984	.....	211,623	.....	.....	....(48,488)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/16/2021	09/15/2023	...2,026	666,165	328.8.....	23,505	.....	.....20,165	.....	25,032	.....	.....	....(3,339)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/16/2021	09/15/2022	...50,290	20,294,047	403.54.....	445,067	.....	.....317,728	.....	292,044	.....	.....	....(127,339)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/16/2021	09/15/2023	...3,425	1,382,225	403.54.....	43,672	.....	.....37,468	.....	32,301	.....	.....	....(6,204)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/11/2024	...20,206	6,726,464	332.9.....	252,735	.....	.....228,997	.....	243,863	.....	.....	....(23,738)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/12/2024	...13,136	4,403,130	335.2.....	150,814	.....	.....136,662	.....	143,662	.....	.....	....(14,152)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/13/2024	...32,503	10,821,097	332.93.....	406,609	.....	.....368,490	.....	392,070	.....	.....	....(38,120)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/16/2024	5,471	1,830,731	334.63.....	64,355	.....	.....58,338	.....	61,450	.....	.....	....(6,017)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	08/31/2023	6,961	2,359,861	339.02.....	47,953	.....	.....41,055	.....	48,844	.....	.....	....(6,899)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/08/2023	6,056	2,068,258	341.53.....	36,948	.....	.....31,692	.....	36,753	.....	.....	....(5,256)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/11/2023	5,967	2,030,287	340.28.....	39,039	.....	.....33,508	.....	39,228	.....	.....	....(5,531)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	09/15/2023	5,171	1,772,675	342.83.....	29,708	.....	.....25,523	.....	29,151	.....	.....	....(4,185)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	08/14/2024	9,633	3,226,349	334.91.....	109,694	.....	.....99,119	.....	105,294	.....	.....	....(10,575)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	09/17/2021	08/20/2024	...10,286	3,466,439	337.02.....	108,354		97,967		102,587			(10,387)				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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..... BFM8T61CT2L1QCEM	09/17/2021	08/23/2024	...12,699	4,252,444	334.86.....	.....	.....145,741	.....	.....131,809	.....	.....139,680	.....	.....	.....(13,932)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	08/27/2024	...8,025	2,672,282	333.....	.....	.....99,078	.....	.....89,642	.....	.....95,846	.....	.....	.....(9,436)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	08/28/2024	...11,093	3,724,471	335.74.....	.....	.....123,507	.....	.....111,755	.....	.....117,652	.....	.....	.....(11,752)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/01/2023	6,684	2,736,974	409.46.....	.....	.....63,301	.....	.....54,207	.....	.....46,126	.....	.....	.....(9,094)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/05/2023	7,499	3,077,684	410.4.....	.....	.....68,618	.....	.....58,815	.....	.....49,458	.....	.....	.....(9,803)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/06/2023	3,922	1,608,345	410.11.....	.....	.....36,315	.....	.....31,135	.....	.....26,298	.....	.....	.....(5,181)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/07/2023	4,367	1,795,591	411.2.....	.....	.....38,733	.....	.....33,215	.....	.....27,651	.....	.....	.....(5,518)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/08/2023	...10,221	4,204,681	411.39.....	.....	.....90,044	.....	.....77,234	.....	.....64,138	.....	.....	.....(12,810)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/08/2023	3,370	1,399,832	415.41.....	.....	.....25,071	.....	.....21,504	.....	.....16,912	.....	.....	.....(3,567)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/08/2023	2,467	1,019,651	413.38.....	.....	.....20,004	.....	.....17,158	.....	.....13,879	.....	.....	.....(2,846)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/11/2023	7,990	3,283,156	410.92.....	.....	.....71,988	.....	.....61,790	.....	.....51,612	.....	.....	.....(10,198)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/12/2023	4,269	1,754,965	411.1.....	.....	.....38,207	.....	.....32,802	.....	.....27,345	.....	.....	.....(5,405)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/13/2023	8,298	3,442,023	414.79.....	.....	.....63,730	.....	.....54,727	.....	.....43,447	.....	.....	.....(9,003)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/14/2023	3,760	1,542,461	410.23.....	.....	.....34,930	.....	.....30,002	.....	.....25,284	.....	.....	.....(4,928)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/15/2023	7,290	2,986,520	409.7.....	.....	.....69,251	.....	.....59,494	.....	.....50,464	.....	.....	.....(9,756)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/15/2023	4,676	1,929,817	412.75.....	.....	.....39,228	.....	.....33,701	.....	.....27,488	.....	.....	.....(5,527)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/04/2024	...43,861	17,934,255	408.89.....	.....	.....596,946	.....	.....540,515	.....	.....423,476	.....	.....	.....(56,430)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/05/2024	...17,468	7,163,450	410.1.....	.....	.....229,349	.....	.....207,688	.....	.....160,699	.....	.....	.....(21,661)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/06/2024	...22,166	9,068,641	409.13.....	.....	.....299,902	.....	.....271,604	.....	.....212,209	.....	.....	.....(28,298)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/06/2024	...28,163	11,556,858	410.36.....	.....	.....367,242	.....	.....332,590	.....	.....256,537	.....	.....	.....(34,652)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/09/2024	3,421	1,405,991	411.04.....	.....	.....43,783	.....	.....39,663	.....	.....30,368	.....	.....	.....(4,120)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/10/2024	...36,544	14,955,348	409.24.....		493,712		447,299		349,232			(46,413)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/11/2024	...29,130	11,935,771	409.74.....	.....	.....388,013	.....	.....351,570	.....	.....273,010	.....	.....	.....(36,443)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/12/2024	...29,552	12,071,835	408.49.....	.....	.....408,709	.....	.....370,357	.....	.....291,345	.....	.....	.....(38,352)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/13/2024	...23,745	9,744,576	410.38.....	.....	.....310,588	.....	.....281,470	.....	.....217,121	.....	.....	.....(29,118)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/13/2024	...37,979	15,529,254	408.89.....	.....	.....519,553	.....	.....470,845	.....	.....368,729	.....	.....	.....(48,708)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/13/2024	2,481	1,028,772	414.6.....	.....	.....28,560	.....	.....25,883	.....	.....19,044	.....	.....	.....(2,678)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/17/2021	09/16/2024	6,342	2,579,427	406.69.....	.....	.....92,664	.....	.....84,000	.....	.....67,278	.....	.....	.....(8,663)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	08/30/2024	...12,800	4,312,583	336.92.....	.....	.....136,327	.....	.....123,379	.....	.....128,887	.....	.....	.....(12,947)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	08/30/2024	...36,626	12,262,035	334.79.....	.....	.....423,484	.....	.....383,265	.....	.....405,377	.....	.....	.....(40,219)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	09/04/2024	...37,518	12,637,063	336.83.....	.....	.....402,440	.....	.....364,396	.....	.....380,307	.....	.....	.....(38,043)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	09/05/2024	...10,262	3,465,109	337.65.....	.....	.....106,692	.....	.....96,615	.....	.....100,291	.....	.....	.....(10,076)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	09/06/2024	...10,104	3,411,578	337.66.....	.....	.....105,077	.....	.....95,162	.....	.....98,746	.....	.....	.....(9,915)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	09/06/2024	...18,924	6,361,552	336.16.....	.....	.....208,625	.....	.....188,939	.....	.....197,836	.....	.....	.....(19,685)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/17/2021	09/10/2024	...31,903	10,665,644	334.32.....	.....	.....378,171	.....	.....342,619	.....	.....362,205	.....	.....	.....(35,552)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	9,236	41,381,863	4,480.7.....	.....	.....2,797,827	.....	.....1,997,337	.....	.....4,109,018	.....	.....	.....(800,489)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	4,794.35.....	.....	.....(1,307,666)	.....	.....(933,528)	.....	.....(2,201,903)	.....	.....	.....374,138	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	...10,441	46,784,064	4,480.7.....	.....	.....3,163,069	.....	.....2,258,080	.....	.....4,645,430	.....	.....	.....(904,989)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	4,861.56.....	.....	.....(1,217,762)	.....	.....(869,347)	.....	.....(2,128,757)	.....	.....	.....348,415	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	...2,042	9,834,840	4,816.75.....	.....	.....282,871	.....	.....201,938	.....	.....462,699	.....	.....	.....(80,933)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	969	4,342,067	4,480.7.....	.....	.....294,245	.....	.....210,059	.....	.....431,146	.....	.....	.....(84,187)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	4,816.75.....	.....	.....(128,778)	.....	.....(91,933)	.....	.....(219,602)	.....	.....	.....36,845	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	489	2,364,607	4,839.16.....	.....	.....63,631	.....	.....45,425	.....	.....105,105	.....	.....	.....(18,205)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	463	2,074,654	4,480.7.....		140,591		100,367		206,003			(40,225)				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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	4,850.36.....	.....	.....(55,817)	.....	.....(39,847)	.....	.....(96,980)	.....	.....	.....15,970	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	356	1,593,427	4,480.7.....	.....	.....107,980	.....	.....77,086	.....	.....158,220	.....	.....	.....(30,894)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	4,906.37.....	.....	.....(36,248)	.....	.....(25,877)	.....	.....(64,846)	.....	.....	.....10,371	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	856	3,834,762	4,480.7.....	.....	.....259,867	.....	.....185,516	.....	.....380,773	.....	.....	.....(74,351)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	4,928.77.....	.....	.....(81,416)	.....	.....(58,122)	.....	.....(147,239)	.....	.....	.....23,294	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	239	1,068,916	4,480.7.....	.....	.....72,436	.....	.....51,712	.....	.....106,138	.....	.....	.....(20,725)	.....	.....	.....	03.....
SEP 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	09/16/2021	09/15/2022	.....	.....	5,040.79.....	.....	.....(15,831)	.....	.....(11,301)	.....	.....(29,881)	.....	.....	.....4,529	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/01/2023	2,450	1,017,761	415.45.....	.....	.....16,120	.....	.....13,843	.....	.....12,142	.....	.....	.....(2,277)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/14/2023	2,789	1,160,794	416.27.....	.....	.....17,958	.....	.....15,468	.....	.....13,439	.....	.....	.....(2,491)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/20/2023	1,780	739,914	415.64.....	.....	.....11,892	.....	.....10,256	.....	.....8,971	.....	.....	.....(1,636)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	08/23/2024	3,074	1,280,171	416.5.....	.....	.....30,245	.....	.....27,405	.....	.....21,372	.....	.....	.....(2,840)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	08/26/2024	...10,621	4,308,940	405.71.....	.....	.....146,566	.....	.....132,843	.....	.....115,650	.....	.....	.....(13,723)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	08/27/2024	...6,664	2,750,830	412.81.....	.....	.....74,033	.....	.....67,108	.....	.....54,469	.....	.....	.....(6,925)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	08/30/2024	9,644	3,980,674	412.76.....	.....	.....107,531	.....	.....97,500	.....	.....79,161	.....	.....	.....(10,031)	.....	.....	.....	03.....
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	08/30/2024	2,248	944,453	420.19.....	.....	.....19,690	.....	.....17,853	.....	.....13,339	.....	.....	.....(1,837)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/03/2024	4,149	1,721,271	414.86.....	.....	.....43,399	.....	.....39,366	.....	.....31,253	.....	.....	.....(4,033)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/06/2024	8,466	3,537,009	417.78.....	.....	.....80,768	.....	.....73,282	.....	.....56,310	.....	.....	.....(7,485)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/09/2024	3,400	1,405,784	413.41.....	.....	.....37,371	.....	.....33,917	.....	.....27,363	.....	.....	.....(3,454)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/10/2024	6,066	2,470,786	407.33.....	.....	.....80,433	.....	.....73,006	.....	.....62,535	.....	.....	.....(7,427)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/13/2024	...10,610	4,393,879	414.12.....	.....	.....114,378	.....	.....103,846	.....	.....83,102	.....	.....	.....(10,532)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/16/2024	2,526	1,059,660	419.42.....	.....	.....23,016	.....	.....20,903	.....	.....15,765	.....	.....	.....(2,114)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/21/2021	09/17/2024	4,832	2,003,382	414.59.....	.....	.....51,463	.....	.....46,742	.....	.....37,217	.....	.....	.....(4,721)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/20/2024	...11,579	4,809,351	415.34.....	.....	.....120,656	.....	.....109,617	.....	.....86,579	.....	.....	.....(11,039)	.....	.....	.....	03.....
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	08/30/2023	1,845	810,934	439.44.....	.....	.....11,320	.....	.....9,717	.....	.....8,917	.....	.....	.....(1,603)	.....	.....	.....	03.....
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/13/2023	3,108	1,372,621	441.59.....	.....	.....17,657	.....	.....15,204	.....	.....13,615	.....	.....	.....(2,452)	.....	.....	.....	03.....
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/15/2023	1,806	791,110	438.15.....	.....	.....11,962	.....	.....10,306	.....	.....9,587	.....	.....	.....(1,657)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	08/26/2024	13,832	6,124,998	442.82.....	.....	.....108,454	.....	.....98,299	.....	.....86,922	.....	.....	.....(10,155)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	08/27/2024	6,499	2,870,830	441.73.....	.....	.....52,986	.....	.....48,030	.....	.....42,828	.....	.....	.....(4,957)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	08/30/2024	...12,113	5,385,694	444.61.....	.....	.....89,452	.....	.....81,107	.....	.....70,702	.....	.....	.....(8,344)	.....	.....	.....	03.....
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	08/30/2024	...12,681	5,687,109	448.49.....	.....	.....81,402	.....	.....73,808	.....	.....62,301	.....	.....	.....(7,593)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/03/2024	4,755	2,118,850	445.57.....	.....	.....34,054	.....	.....30,889	.....	.....26,722	.....	.....	.....(3,165)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/06/2024	7,222	3,190,535	441.81.....	.....	.....59,188	.....	.....53,703	.....	.....47,845	.....	.....	.....(5,485)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/06/2024	8,379	3,719,278	443.9.....	.....	.....63,831	.....	.....57,915	.....	.....50,772	.....	.....	.....(5,916)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/09/2024	...10,045	4,470,925	445.09.....	.....	.....73,559	.....	.....66,761	.....	.....57,982	.....	.....	.....(6,798)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/10/2024	4,761	2,111,637	443.5.....	.....	.....36,911	.....	.....33,502	.....	.....29,464	.....	.....	.....(3,408)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/13/2024	4,399	1,958,333	445.18.....	.....	.....32,222	.....	.....29,255	.....	.....25,388	.....	.....	.....(2,967)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/13/2024	...11,164	4,946,487	443.07.....	.....	.....88,077	.....	.....79,967	.....	.....70,555	.....	.....	.....(8,110)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	09/20/2021	09/17/2024	...11,567	5,046,398	436.26.....	.....	.....115,354	.....	.....104,771	.....	.....97,090	.....	.....	.....(10,583)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	09/21/2021	09/06/2024	...20,338	6,468,053	318.03.....	.....	.....101,614	.....	.....92,197	.....	.....109,830	.....	.....	.....(9,417)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	09/21/2021	09/09/2024	...11,773	3,754,063	318.86.....	.....	.....56,213	.....	.....51,017	.....	.....60,402	.....	.....	.....(5,195)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	09/21/2021	09/10/2024	...13,142	4,182,005	318.21.....	.....	.....65,182	.....	.....59,163	.....	.....70,366	.....	.....	.....(6,019)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	09/21/2021	09/13/2024	...21,307	6,760,778	317.3.....	.....	.....111,581	.....	.....101,306	.....	.....121,131	.....	.....	.....(10,274)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	09/21/2021	09/16/2024	9,041	2,870,833	317.55.....	.....	.....46,788	.....	.....42,491	.....	.....50,699	.....	.....	.....(4,296)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	09/21/2021	09/17/2024	...11,051	3,485,909	315.44.....		64,411		58,502		70,698			(5,909)				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	09/20/2024	...13,516	4,264,933	315.54.....	.....	.....78,518	.....	.....71,334	.....	.....86,098	.....	.....	.....(7,184)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	09/01/2023	5,638	1,797,576	318.83.....	.....	.....17,888	.....	.....15,361	.....	.....19,864	.....	.....	.....(2,527)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	09/08/2023	...2,622	832,492	317.55.....	.....	.....9,245	.....	.....7,952	.....	.....10,395	.....	.....	.....(1,293)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	09/15/2023	5,573	1,764,447	316.62.....	.....	.....21,232	.....	.....18,291	.....	.....24,063	.....	.....	.....(2,941)	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	09/20/2023	494	154,839	313.3.....	.....	.....2,392	.....	.....2,063	.....	.....2,782	.....	.....	.....(329)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	08/23/2024	9,193	2,931,493	318.87.....	.....	.....43,236	.....	.....39,176	.....	.....46,526	.....	.....	.....(4,060)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	08/26/2024	...11,069	3,504,625	316.63.....	.....	.....59,378	.....	.....53,818	.....	.....64,843	.....	.....	.....(5,560)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	08/27/2024	...9,265	2,937,793	317.07.....	.....	.....48,514	.....	.....43,976	.....	.....52,826	.....	.....	.....(4,538)	.....	.....	.....	03.....
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	08/30/2024	...25,224	8,063,832	319.69.....	.....	.....113,741	.....	.....103,131	.....	.....121,596	.....	.....	.....(10,610)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	09/21/2021	09/03/2024	...6,843	2,199,242	321.38.....	.....	.....28,007	.....	.....25,404	.....	.....29,555	.....	.....	.....(2,603)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/08/2023	8,305	2,541,534	306.04.....	.....	.....57,717	.....	.....49,994	.....	.....55,115	.....	.....	.....(7,723)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/14/2023	4,229	1,286,420	304.16.....	.....	.....32,693	.....	.....28,356	.....	.....31,806	.....	.....	.....(4,338)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/15/2023	6,985	2,120,652	303.62.....	.....	.....55,527	.....	.....48,170	.....	.....54,356	.....	.....	.....(7,357)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/21/2023	7,842	2,373,032	302.59.....	.....	.....66,111	.....	.....57,425	.....	.....65,271	.....	.....	.....(8,687)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/22/2023	8,430	2,577,929	305.79.....	.....	.....60,109	.....	.....52,221	.....	.....57,577	.....	.....	.....(7,887)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/03/2024	...13,583	4,142,447	304.97.....	.....	.....139,091	.....	.....126,754	.....	.....122,350	.....	.....	.....(12,338)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/04/2024	...14,718	4,480,668	304.43.....	.....	.....153,953	.....	.....140,309	.....	.....136,249	.....	.....	.....(13,643)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/06/2024	...35,493	...10,728,078	302.26.....	.....	.....404,619	.....	.....368,829	.....	.....365,448	.....	.....	.....(35,790)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/09/2024	...14,643	4,440,450	303.25.....	.....	.....160,925	.....	.....146,730	.....	.....143,960	.....	.....	.....(14,195)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/10/2024	...15,063	4,574,753	303.71.....	.....	.....162,679	.....	.....148,343	.....	.....144,882	.....	.....	.....(14,336)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/11/2024	...18,997	5,756,350	303.02.....	.....	.....210,862	.....	.....192,297	.....	.....189,025	.....	.....	.....(18,565)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/24/2021	09/13/2024	...39,935	...12,105,043	303.12.....		441,679		402,864		395,790			(38,815)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2021	09/16/2024	...25,934	7,841,865	302.38.....	.....	.....295,645	.....	.....269,736	.....	.....266,688	.....	.....	.....(25,910)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2021	09/17/2024	..14,930	4,513,800	302.34.....	.....	.....170,495	.....	.....155,567	.....	.....153,887	.....	.....	.....(14,928)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2021	09/18/2024	..14,953	4,521,938	302.42.....	.....	.....170,459	.....	.....155,547	.....	.....153,605	.....	.....	.....(14,911)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2021	09/20/2024	..50,911	15,318,490	300.89.....	.....	.....615,509	.....	.....561,765	.....	.....562,433	.....	.....	.....(53,744)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/24/2021	09/23/2024	..13,097	3,950,559	301.65.....	.....	.....154,015	.....	.....140,604	.....	.....139,823	.....	.....	.....(13,411)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/23/2022	..20,478	8,190,878	399.98.....	.....	.....198,229	.....	.....146,325	.....	.....156,380	.....	.....	.....(51,904)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/23/2022	.....	.....	426.32.....	.....	.....(21,502)	.....	.....(15,872)	.....	.....(13,219)	.....	.....	.....5,630	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/23/2022	..51,435	20,572,923	399.98.....	.....	.....497,890	.....	.....367,523	.....	.....392,777	.....	.....	.....(130,367)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/23/2022	.....	.....	430.7.....	.....	.....(34,461)	.....	.....(25,438)	.....	.....(19,261)	.....	.....	.....9,023	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/26/2022	..18,257	7,305,687	400.15.....	.....	.....176,001	.....	.....130,299	.....	.....138,483	.....	.....	.....(45,702)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/26/2022	.....	.....	428.52.....	.....	.....(15,519)	.....	.....(11,489)	.....	.....(9,238)	.....	.....	.....4,030	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/13/2022	..24,011	9,678,751	403.09.....	.....	.....194,012	.....	.....141,757	.....	.....143,605	.....	.....	.....(52,255)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/13/2022	.....	.....	435.....	.....	.....(9,605)	.....	.....(7,018)	.....	.....(4,531)	.....	.....	.....2,587	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/14/2022	..17,877	7,195,390	402.49.....	.....	.....149,453	.....	.....109,314	.....	.....112,105	.....	.....	.....(40,139)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/14/2022	.....	.....	428.89.....	.....	.....(13,765)	.....	.....(10,068)	.....	.....(7,783)	.....	.....	.....3,697	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/15/2022	5,925	2,390,242	403.4.....	.....	.....47,224	.....	.....34,577	.....	.....34,760	.....	.....	.....(12,647)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/15/2022	.....	.....	423.76.....	.....	.....(7,644)	.....	.....(5,597)	.....	.....(4,884)	.....	.....	.....2,047	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/16/2022	..21,640	8,702,659	402.15.....	.....	.....185,025	.....	.....135,615	.....	.....139,738	.....	.....	.....(49,410)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/16/2022	.....	.....	427.89.....	.....	.....(18,611)	.....	.....(13,641)	.....	.....(10,887)	.....	.....	.....4,970	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/16/2022	..51,671	20,655,919	399.76.....	.....	.....501,207	.....	.....367,362	.....	.....396,035	.....	.....	.....(133,845)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/16/2022	.....	.....	428.84.....	.....	.....(40,303)	.....	.....(29,540)	.....	.....(23,050)	.....	.....	.....10,763	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/27/2021	09/19/2022	..13,433	5,375,379	400.15.....		128,289		94,320		100,709			(33,970)				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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 7H6GLXDRUGQFU57R	09/27/2021	09/19/2022	.....	.....	429.43.....	.....	.....(10,075)	.....	.....(7,407)	.....	.....(5,709)	.....	.....	.....2,668	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/27/2021	09/20/2022	..18,412	7,334,824	398.37.....	.....	.....192,775	.....	.....141,873	.....	.....156,113	.....	.....	.....(50,901)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/27/2021	09/20/2022	.....	.....	427.39.....	.....	.....(17,123)	.....	.....(12,602)	.....	.....(10,193)	.....	.....	.....4,521	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/27/2021	09/21/2022	..13,130	5,220,408	397.6.....	.....	.....143,115	.....	.....105,432	.....	.....117,291	.....	.....	.....(37,683)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/27/2021	09/21/2022	.....	.....	428.36.....	.....	.....(11,160)	.....	.....(8,222)	.....	.....(6,499)	.....	.....	.....2,939	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/27/2021	09/22/2022	5,144	2,057,977	400.06.....	.....	.....49,538	.....	.....36,531	.....	.....39,002	.....	.....	.....(13,007)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/27/2021	09/22/2022	.....	.....	420.16.....	.....	.....(9,465)	.....	.....(6,980)	.....	.....(6,648)	.....	.....	.....2,485	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	09/28/2021	08/12/2022	3,266	2,182,443	668.18.....	.....	.....76,169	.....	.....53,752	.....	.....84,159	.....	.....	.....(22,417)	.....	.....	.....	03.....
AUG 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	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 4PQUHN3JPFGFNF3BI	09/28/2021	09/06/2022	3,102	2,099,083	676.58.....	.....	.....39,557	.....	.....28,769	.....	.....68,337	.....	.....	.....(10,788)	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	09/28/2021	09/06/2022	.....	.....	731.58.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	09/28/2021	09/27/2022	3,725	2,522,032	677.03.....	.....	.....56,250	.....	.....41,799	.....	.....68,672	.....	.....	.....(14,451)	.....	.....	.....	03.....
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	09/28/2021	09/27/2022	.....	.....	720.08.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/29/2021	09/07/2023	3,908	865,447	221.44.....	.....	.....15,594	.....	.....15,594	.....	.....10,071	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/29/2021	09/20/2023	6,417	1,420,129	221.3.....	.....	.....26,311	.....	.....26,311	.....	.....17,116	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/29/2021	09/22/2023	7,709	1,705,960	221.29.....	.....	.....31,685	.....	.....31,685	.....	.....20,644	.....	.....	.....	.....	.....	.....	03.....
SEP 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/29/2021	09/28/2023	505	109,347	216.37.....	.....	.....2,997	.....	.....2,997	.....	.....2,191	.....	.....	.....	.....	.....	.....	03.....
SEP 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/29/2021	09/22/2022	1,799	388,174	215.73.....	.....	.....7,413	.....	.....5,498	.....	.....4,336	.....	.....	.....(1,916)	.....	.....	.....	03.....
SEP 22 JPUSCYCL Call Spread.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/29/2021	09/22/2022	.....	.....	223.21.....	.....	.....(2,195)	.....	.....(1,628)	.....	.....(1,130)	.....	.....	.....567	.....	.....	.....	03.....
SEP 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3	09/29/2021	09/22/2022	728	278,036	382.18.....	.....	.....3,528	.....	.....2,617	.....	.....5,538	.....	.....	.....(912)	.....	.....	.....	03.....
SEP 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3	09/29/2021	09/22/2022	.....	.....	397.53.....	.....	.....(0)	.....	.....(0)	.....	.....(1,468)	.....	.....	.....	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3	09/29/2021	09/07/2023	4,478	1,775,523	396.47.....		22,795		19,824		21,529			(2,970)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	E58DKGMJYYYJLN8C3	09/29/2021	09/13/2023	2,128	839,822	394.62.....	.....	.....11,833	.....	.....10,304	.....	.....11,492	.....	.....	.....(1,529)	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	09/29/2021	09/20/2023	5,176	2,022,731	390.77.....	.....	.....34,215	.....	.....29,837	.....	.....34,950	.....	.....	.....(4,378)	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	09/29/2021	09/22/2023	3,398	1,330,470	391.56.....	.....	.....21,780	.....	.....19,001	.....	.....22,012	.....	.....	.....(2,779)	.....	.....	.....	03.....
SEP 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	09/29/2021	09/28/2023	1,615	628,047	388.85.....	.....	.....11,677	.....	.....10,200	.....	.....12,169	.....	.....	.....(1,478)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/15/2023	7,333	3,016,836	411.42.....	.....	.....51,549	.....	.....45,160	.....	.....46,333	.....	.....	.....(6,389)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/18/2023	...11,095	4,558,693	410.86.....	.....	.....80,220	.....	.....70,319	.....	.....72,502	.....	.....	.....(9,901)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/19/2023	6,861	2,796,031	407.52.....	.....	.....57,359	.....	.....50,289	.....	.....53,377	.....	.....	.....(7,069)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/20/2023	7,177	2,925,398	407.6.....	.....	.....59,857	.....	.....52,490	.....	.....55,666	.....	.....	.....(7,367)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/21/2023	4,890	1,983,185	405.59.....	.....	.....44,349	.....	.....38,898	.....	.....41,964	.....	.....	.....(5,451)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/22/2023	2,524	1,026,998	406.88.....	.....	.....21,732	.....	.....19,065	.....	.....20,339	.....	.....	.....(2,667)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/22/2023	7,288	3,005,141	412.35.....	.....	.....49,630	.....	.....43,539	.....	.....44,175	.....	.....	.....(6,091)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/22/2023	2,731	1,123,194	411.25.....	.....	.....19,528	.....	.....17,131	.....	.....17,561	.....	.....	.....(2,397)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/25/2023	6,382	2,606,213	408.37.....	.....	.....51,758	.....	.....45,432	.....	.....47,844	.....	.....	.....(6,326)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/26/2023	8,939	3,671,798	410.78.....	.....	.....65,520	.....	.....57,523	.....	.....59,203	.....	.....	.....(7,997)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/27/2023	...12,272	5,070,413	413.18.....	.....	.....80,993	.....	.....71,121	.....	.....71,562	.....	.....	.....(9,872)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/28/2023	6,196	2,513,504	405.64.....	.....	.....56,511	.....	.....49,633	.....	.....53,391	.....	.....	.....(6,878)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/29/2023	3,360	1,365,338	406.41.....	.....	.....29,698	.....	.....26,088	.....	.....27,898	.....	.....	.....(3,610)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/29/2023	8,454	3,471,295	410.6.....	.....	.....62,646	.....	.....55,031	.....	.....56,717	.....	.....	.....(7,614)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/17/2024	...48,480	19,733,352	407.04.....	.....	.....596,790	.....	.....548,073	.....	.....507,580	.....	.....	.....(48,718)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/18/2024	...35,810	14,548,333	406.26.....	.....	.....451,569	.....	.....414,741	.....	.....386,679	.....	.....	.....(36,829)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/19/2024	...16,576	6,748,111	407.09.....	.....	.....203,890	.....	.....187,277	.....	.....173,402	.....	.....	.....(16,613)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/01/2021	09/20/2024	...57,136	23,173,280	405.58.....		736,485		676,531		633,961			(59,954)				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)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/23/2024	3,607	1,481,655	410.78.....	.....	.....39,676	.....	.....36,455	.....	.....32,667	.....	.....	.....(3,221)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/24/2024	..45,958	18,749,749	407.98.....	.....	.....551,950	.....	.....507,183	.....	.....465,694	.....	.....	.....(44,766)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/25/2024	..29,190	11,878,274	406.93.....	.....	.....362,248	.....	.....332,894	.....	.....308,338	.....	.....	.....(29,353)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/26/2024	..24,650	10,043,671	407.45.....	.....	.....301,224	.....	.....276,838	.....	.....255,297	.....	.....	.....(24,386)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/27/2024	..18,711	7,645,303	408.59.....	.....	.....220,795	.....	.....202,936	.....	.....185,426	.....	.....	.....(17,858)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/27/2024	..25,775	10,380,938	402.76.....	.....	.....362,905	.....	.....333,552	.....	.....319,146	.....	.....	.....(29,353)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/27/2024	6,245	2,532,549	405.54.....	.....	.....80,934	.....	.....74,388	.....	.....69,661	.....	.....	.....(6,546)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/01/2021	09/30/2024	4,916	1,992,519	405.28.....	.....	.....64,307	.....	.....59,120	.....	.....55,480	.....	.....	.....(5,187)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/20/2024	..23,714	7,823,311	329.9.....	.....	.....270,012	.....	.....248,031	.....	.....325,030	.....	.....	.....(21,981)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/23/2024	8,278	2,756,148	332.93.....	.....	.....83,853	.....	.....77,045	.....	.....100,275	.....	.....	.....(6,807)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/24/2024	..25,744	8,606,019	334.29.....	.....	.....247,100	.....	.....227,059	.....	.....294,458	.....	.....	.....(20,041)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/25/2024	..14,943	4,982,408	333.43.....	.....	.....148,587	.....	.....136,546	.....	.....177,367	.....	.....	.....(12,040)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/27/2024	..16,907	5,620,514	332.43.....	.....	.....175,202	.....	.....161,031	.....	.....209,446	.....	.....	.....(14,171)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/27/2024	..15,147	4,994,170	329.71.....	.....	.....174,501	.....	.....160,387	.....	.....209,702	.....	.....	.....(14,114)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/30/2024	6,507	2,141,828	329.16.....	.....	.....76,706	.....	.....70,519	.....	.....92,181	.....	.....	.....(6,187)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/15/2023	7,905	2,673,618	338.21.....	.....	.....42,644	.....	.....37,359	.....	.....59,008	.....	.....	.....(5,285)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/22/2023	6,153	2,066,775	335.92.....	.....	.....37,987	.....	.....33,325	.....	.....52,633	.....	.....	.....(4,662)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/29/2023	7,765	2,607,909	335.86.....	.....	.....48,535	.....	.....42,636	.....	.....67,005	.....	.....	.....(5,899)	.....	.....	.....	03.....
AUG 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	08/30/2024	..16,078	5,341,105	332.2.....	.....	.....164,806	.....	.....151,124	.....	.....198,876	.....	.....	.....(13,682)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/10/2024	..14,669	4,959,377	338.08.....	.....	.....118,998	.....	.....109,221	.....	.....140,963	.....	.....	.....(9,778)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/13/2024	..11,631	3,889,687	334.41.....	.....	.....110,185	.....	.....101,157	.....	.....131,710	.....	.....	.....(9,028)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/17/2024	..26,960	8,968,617	332.67.....		274,773		252,343		329,347			(22,430)				03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/18/2024	...22,878	7,535,254	329.37.....	.....	.....265,500	.....	.....243,847	.....	.....320,118	.....	.....	.....(21,653)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/01/2021	09/20/2024	..12,950	4,289,996	331.28.....	.....	.....139,743	.....	.....128,367	.....	.....167,793	.....	.....	.....(11,376)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/27/2022	...21,486	8,595,649	400.06.....	.....	.....167,160	.....	.....126,665	.....	.....164,253	.....	.....	.....(40,495)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/27/2022	.....	.....	430.68.....	.....	.....(9,239)	.....	.....(7,001)	.....	.....(8,366)	.....	.....	.....2,238	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/28/2022	..16,130	6,407,837	397.25.....	.....	.....146,626	.....	.....111,205	.....	.....148,776	.....	.....	.....(35,421)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/28/2022	.....	.....	425.96.....	.....	.....(11,453)	.....	.....(8,686)	.....	.....(11,282)	.....	.....	.....2,767	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/29/2022	7,296	2,901,445	397.68.....	.....	.....64,934	.....	.....49,291	.....	.....65,544	.....	.....	.....(15,642)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/29/2022	.....	.....	418.6.....	.....	.....(10,798)	.....	.....(8,197)	.....	.....(11,540)	.....	.....	.....2,601	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/30/2022	...27,434	10,872,985	396.33.....	.....	.....262,545	.....	.....199,476	.....	.....268,807	.....	.....	.....(63,069)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/30/2022	.....	.....	423.74.....	.....	.....(24,691)	.....	.....(18,759)	.....	.....(25,111)	.....	.....	.....5,931	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/30/2022	...25,239	9,984,071	395.58.....	.....	.....251,129	.....	.....190,802	.....	.....258,995	.....	.....	.....(60,327)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/30/2022	.....	.....	427.19.....	.....	.....(15,901)	.....	.....(12,081)	.....	.....(15,490)	.....	.....	.....3,820	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/30/2022	...22,794	9,020,678	395.75.....	.....	.....224,748	.....	.....170,758	.....	.....231,484	.....	.....	.....(53,990)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	09/30/2022	.....	.....	424.....	.....	.....(20,059)	.....	.....(15,240)	.....	.....(20,261)	.....	.....	.....4,819	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	10/03/2022	..21,137	8,370,722	396.02.....	.....	.....206,298	.....	.....157,152	.....	.....211,873	.....	.....	.....(49,146)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	10/03/2022	.....	.....	422.48.....	.....	.....(21,983)	.....	.....(16,746)	.....	.....(22,671)	.....	.....	.....5,237	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	10/04/2022	..18,122	7,159,986	395.11.....	.....	.....185,564	.....	.....141,480	.....	.....192,171	.....	.....	.....(44,084)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/05/2021	10/04/2022	.....	.....	424.09.....	.....	.....(16,128)	.....	.....(12,297)	.....	.....(16,370)	.....	.....	.....3,832	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/23/2022	829	3,714,431	4,477.97.....	.....	.....189,697	.....	.....138,716	.....	.....362,041	.....	.....	.....(50,981)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/23/2022	.....	.....	4,703.4.....	.....	.....(98,047)	.....	.....(71,697)	.....	.....(232,957)	.....	.....	.....26,350	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/24/2022	560	2,510,491	4,479.98.....	.....	.....127,840	.....	.....93,590	.....	.....244,025	.....	.....	.....(34,250)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/24/2022			4,705.86.....		(65,974)		(48,299)		(156,808)			17,675				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/26/2022	1,570	7,058,659	4,497.25.....	.....	.....344,989	.....	.....253,134	.....	.....665,171	.....	.....	.....(91,855)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/26/2022	.....	.....	4,725.16.....	.....	.....(174,567)	.....	.....(128,088)	.....	.....(421,869)	.....	.....	.....46,479	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/29/2022	851	3,836,168	4,507.73.....	.....	.....183,719	.....	.....135,254	.....	.....355,381	.....	.....	.....(48,466)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/29/2022	.....	.....	4,726.01.....	.....	.....(95,664)	.....	.....(70,428)	.....	.....(229,629)	.....	.....	.....25,237	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/31/2022	1,008	4,555,302	4,518.88.....	.....	.....212,494	.....	.....156,779	.....	.....413,778	.....	.....	.....(55,715)	.....	.....	.....	03.....
AUG 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	08/31/2022	.....	.....	4,752.36.....	.....	.....(104,219)	.....	.....(76,893)	.....	.....(256,643)	.....	.....	.....27,326	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/02/2022	909	4,118,363	4,528.61.....	.....	.....187,793	.....	.....138,853	.....	.....367,808	.....	.....	.....(48,940)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/02/2022	.....	.....	4,708.41.....	.....	.....(110,121)	.....	.....(81,423)	.....	.....(257,281)	.....	.....	.....28,698	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/02/2022	735	3,331,147	4,533.16.....	.....	.....150,043	.....	.....110,941	.....	.....294,815	.....	.....	.....(39,102)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/02/2022	.....	.....	4,760.42.....	.....	.....(74,472)	.....	.....(55,064)	.....	.....(184,247)	.....	.....	.....19,408	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/07/2022	646	2,918,543	4,516.26.....	.....	.....139,297	.....	.....103,537	.....	.....268,551	.....	.....	.....(35,760)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/07/2022	.....	.....	4,751.54.....	.....	.....(68,923)	.....	.....(51,229)	.....	.....(167,098)	.....	.....	.....17,694	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/09/2022	1,780	7,960,449	4,471.66.....	.....	.....427,873	.....	.....318,683	.....	.....799,141	.....	.....	.....(109,190)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/09/2022	.....	.....	4,684.73.....	.....	.....(237,694)	.....	.....(177,036)	.....	.....(536,652)	.....	.....	.....60,658	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/13/2022	896	3,994,825	4,458.46.....	.....	.....223,701	.....	.....167,284	.....	.....412,482	.....	.....	.....(56,417)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/13/2022	.....	.....	4,687.24.....	.....	.....(120,230)	.....	.....(89,908)	.....	.....(270,379)	.....	.....	.....30,322	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/15/2022	892	3,979,292	4,458.79.....	.....	.....223,024	.....	.....167,105	.....	.....411,417	.....	.....	.....(55,918)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/15/2022	.....	.....	4,668.87.....	.....	.....(127,254)	.....	.....(95,348)	.....	.....(280,783)	.....	.....	.....31,906	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/16/2022	1,610	7,149,636	4,439.72.....	.....	.....420,207	.....	.....315,155	.....	.....765,813	.....	.....	.....(105,052)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/16/2022	.....	.....	4,650.2.....	.....	.....(243,242)	.....	.....(182,432)	.....	.....(527,125)	.....	.....	.....60,811	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/20/2022	858	3,750,878	4,371.5.....	.....	.....261,817	.....	.....197,115	.....	.....453,612	.....	.....	.....(64,702)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	10/05/2021	09/20/2022			4,618.09.....		(145,485)		(109,532)		(300,835)			35,953				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/22/2022	461	2,006,751	4,353.04.....	.....	.....146,516	.....	.....110,515	.....	.....250,644	.....	.....	.....(36,001)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/22/2022	.....	.....	4,562.57.....	.....	.....(91,412)	.....	.....(68,951)	.....	.....(179,630)	.....	.....	.....22,461	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/23/2022	1,424	6,333,178	4,448.3.....	.....	.....374,549	.....	.....282,779	.....	.....672,313	.....	.....	.....(91,770)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/23/2022	.....	.....	4,650.4.....	.....	.....(224,531)	.....	.....(169,517)	.....	.....(470,638)	.....	.....	.....55,013	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/27/2022	757	3,364,095	4,441.46.....	.....	.....205,455	.....	.....155,683	.....	.....362,774	.....	.....	.....(49,772)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/27/2022	.....	.....	4,658.18.....	.....	.....(119,873)	.....	.....(90,834)	.....	.....(247,930)	.....	.....	.....29,040	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/28/2022	623	2,709,161	4,346.41.....	.....	.....204,361	.....	.....154,993	.....	.....343,585	.....	.....	.....(49,368)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/28/2022	.....	.....	4,549.81.....	.....	.....(131,290)	.....	.....(99,574)	.....	.....(250,167)	.....	.....	.....31,716	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/30/2022	996	4,299,320	4,317.02.....	.....	.....344,851	.....	.....262,009	.....	.....572,562	.....	.....	.....(82,841)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/30/2022	.....	.....	4,514.43.....	.....	.....(228,589)	.....	.....(173,677)	.....	.....(425,705)	.....	.....	.....54,912	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/30/2022	980	4,266,076	4,351.23.....	.....	.....320,639	.....	.....243,614	.....	.....537,761	.....	.....	.....(77,025)	.....	.....	.....	03.....
SEP 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	09/30/2022	.....	.....	4,572.5.....	.....	.....(197,164)	.....	.....(149,800)	.....	.....(379,101)	.....	.....	.....47,363	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	10/04/2022	989	4,266,865	4,314.41.....	.....	.....345,049	.....	.....263,076	.....	.....572,321	.....	.....	.....(81,973)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUF	10/05/2021	10/04/2022	.....	.....	4,549.55.....	.....	.....(209,588)	.....	.....(159,797)	.....	.....(400,226)	.....	.....	.....49,792	.....	.....	.....	03.....
SEP 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/27/2023	3,931	1,234,754	314.09.....	.....	.....15,249	.....	.....13,541	.....	.....20,985	.....	.....	.....(1,709)	.....	.....	.....	03.....
OCT 23 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	10/06/2023	3,681	1,145,671	311.24.....	.....	.....17,165	.....	.....15,266	.....	.....24,413	.....	.....	.....(1,899)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/20/2024	..19,674	6,162,699	313.24.....	.....	.....110,620	.....	.....102,372	.....	.....143,795	.....	.....	.....(8,248)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/23/2024	7,460	2,347,047	314.61.....	.....	.....38,899	.....	.....36,007	.....	.....50,364	.....	.....	.....(2,892)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/24/2024	..19,655	6,177,373	314.29.....	.....	.....104,456	.....	.....96,697	.....	.....135,330	.....	.....	.....(7,759)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/27/2024	..23,283	7,219,375	310.07.....	.....	.....156,576	.....	.....144,978	.....	.....204,479	.....	.....	.....(11,598)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/27/2024	..14,854	4,651,826	313.16.....	.....	.....84,333	.....	.....78,086	.....	.....109,491	.....	.....	.....(6,247)	.....	.....	.....	03.....
SEP 24 NYSE Zebra2 Edge Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	10/07/2021	09/30/2024	7,018	2,180,410	310.69.....		45,735		42,357		59,638			(3,378)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/07/2021	10/01/2024	7,737	2,415,241	312.17.....	.....	.....46,527	.....	.....43,094	.....	.....60,512	.....	.....	.....(3,434)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/07/2021	10/04/2024	..22,681	7,057,513	311.17.....	.....	.....144,356	.....	.....133,732	.....	.....187,976	.....	.....	.....(10,624)	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	09/29/2023	3,153	1,062,596	337.04.....	.....	.....21,162	.....	.....18,771	.....	.....25,470	.....	.....	.....(2,391)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	10/06/2023	5,116	1,701,114	332.53.....	.....	.....43,477	.....	.....38,613	.....	.....53,003	.....	.....	.....(4,864)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	09/20/2024	..10,592	3,524,413	332.73.....	.....	.....119,271	.....	.....110,276	.....	.....129,221	.....	.....	.....(8,995)	.....	.....	.....	03.....
SEP 24 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	09/30/2024	8,606	2,806,636	326.13.....	.....	.....124,509	.....	.....115,205	.....	.....137,122	.....	.....	.....(9,304)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	10/01/2024	..23,097	7,612,180	329.57.....	.....	.....295,149	.....	.....273,115	.....	.....322,020	.....	.....	.....(22,034)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	10/02/2024	..28,541	9,360,428	327.97.....	.....	.....386,952	.....	.....358,091	.....	.....423,952	.....	.....	.....(28,861)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	10/04/2024	..10,818	3,535,477	326.82.....	.....	.....153,000	.....	.....141,609	.....	.....168,072	.....	.....	.....(11,391)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	10/04/2024	..17,143	5,624,740	328.1.....	.....	.....231,536	.....	.....214,299	.....	.....253,504	.....	.....	.....(17,238)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/08/2021	10/07/2024	6,950	2,313,464	332.85.....	.....	.....78,787	.....	.....72,938	.....	.....84,948	.....	.....	.....(5,849)	.....	.....	.....	03.....
AUG 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	08/04/2023	4,826	783,136	162.28.....	.....	.....27,990	.....	.....24,560	.....	.....37,367	.....	.....	.....(3,430)	.....	.....	.....	03.....
SEP 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	09/29/2023	5,043	833,185	165.22.....	.....	.....23,853	.....	.....21,158	.....	.....31,454	.....	.....	.....(2,695)	.....	.....	.....	03.....
MAY 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	05/24/2022	5,501	869,526	158.06.....	.....	.....29,944	.....	.....19,116	.....	.....46,488	.....	.....	.....(10,828)	.....	.....	.....	03.....
MAY 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	05/24/2022	.....	.....	164.22.....	.....	.....(8,929)	.....	.....(5,700)	.....	.....(18,403)	.....	.....	.....3,229	.....	.....	.....	03.....
JUL 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	07/22/2022	1,980	312,923	158.01.....	.....	.....11,594	.....	.....8,275	.....	.....17,311	.....	.....	.....(3,318)	.....	.....	.....	03.....
JUL 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	07/22/2022	.....	.....	167.65.....	.....	.....(1,870)	.....	.....(1,335)	.....	.....(3,904)	.....	.....	.....535	.....	.....	.....	03.....
OCT 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	10/04/2022	1,687	272,498	161.55.....	.....	.....6,839	.....	.....5,288	.....	.....10,404	.....	.....	.....(1,552)	.....	.....	.....	03.....
OCT 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	10/07/2021	10/04/2022	.....	.....	170.81.....	.....	.....(1,071)	.....	.....(828)	.....	.....(2,259)	.....	.....	.....243	.....	.....	.....	03.....
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/07/2021	09/22/2023	3,695	1,612,108	436.35.....	.....	.....18,959	.....	.....16,820	.....	.....21,789	.....	.....	.....(2,139)	.....	.....	.....	03.....
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/07/2021	10/06/2023	2,784	1,199,232	430.7.....	.....	.....18,763	.....	.....16,687	.....	.....22,146	.....	.....	.....(2,076)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/07/2021	09/20/2024	..12,476	5,486,675	439.79.....		84,125		77,853		90,986			(6,272)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	09/20/2024	...14,385	6,295,954	437.66.....	.....	.....104,808	.....	.....96,994	.....	.....114,410	.....	.....	.....(7,814)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	09/24/2024	9,040	3,962,590	438.36.....	.....	.....64,438	.....	.....59,651	.....	.....70,111	.....	.....	.....(4,786)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	09/27/2024	...15,689	6,845,037	436.29.....	.....	.....120,755	.....	.....111,810	.....	.....132,471	.....	.....	.....(8,945)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	09/27/2024	4,865	2,108,446	433.43.....	.....	.....41,398	.....	.....38,332	.....	.....45,918	.....	.....	.....(3,067)	.....	.....	.....	03.....
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	09/30/2024	4,514	1,947,436	431.45.....	.....	.....41,216	.....	.....38,171	.....	.....46,027	.....	.....	.....(3,045)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	10/01/2024	4,479	1,948,218	434.94.....	.....	.....36,275	.....	.....33,597	.....	.....39,993	.....	.....	.....(2,677)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	10/07/2021	10/04/2024	...17,804	7,663,738	430.46.....	.....	.....168,607	.....	.....156,198	.....	.....188,816	.....	.....	.....(12,409)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/29/2023	...2,506	1,034,023	412.54.....	.....	.....17,420	.....	.....15,495	.....	.....15,168	.....	.....	.....(1,925)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	10/11/2023	1,888	772,240	409.06.....	.....	.....15,443	.....	.....13,764	.....	.....13,893	.....	.....	.....(1,678)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/20/2024	8,953	3,674,141	410.37.....	.....	.....100,993	.....	.....93,550	.....	.....82,275	.....	.....	.....(7,443)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/23/2024	2,611	1,075,453	411.95.....	.....	.....28,090	.....	.....26,026	.....	.....22,543	.....	.....	.....(2,064)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/24/2024	6,320	2,618,104	414.27.....	.....	.....63,135	.....	.....58,499	.....	.....49,595	.....	.....	.....(4,635)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/27/2024	5,743	2,392,193	416.54.....	.....	.....53,410	.....	.....49,500	.....	.....41,018	.....	.....	.....(3,910)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/27/2024	...10,409	4,257,001	408.97.....	.....	.....123,244	.....	.....114,220	.....	.....101,613	.....	.....	.....(9,023)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	09/30/2024	5,691	2,333,274	409.98.....	.....	.....65,449	.....	.....60,670	.....	.....53,471	.....	.....	.....(4,779)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	10/01/2024	4,490	1,823,915	406.2.....	.....	.....58,013	.....	.....53,781	.....	.....48,949	.....	.....	.....(4,232)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	10/04/2024	...17,682	7,247,913	409.9.....	.....	.....204,229	.....	.....189,372	.....	.....167,073	.....	.....	.....(14,856)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	10/07/2024	...3,067	1,271,112	414.41.....	.....	.....30,795	.....	.....28,561	.....	.....24,161	.....	.....	.....(2,234)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	10/08/2024	6,134	2,524,500	411.59.....	.....	.....67,407	.....	.....62,522	.....	.....54,292	.....	.....	.....(4,886)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/12/2021	10/11/2024	4,359	1,798,003	412.49.....	.....	.....46,640	.....	.....43,269	.....	.....37,270	.....	.....	.....(3,371)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/25/2023	3,543	1,089,434	307.53.....	.....	.....23,345	.....	.....20,781	.....	.....21,668	.....	.....	.....(2,565)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/28/2023	3,807	1,155,188	303.43.....		31,332		27,905		30,272			(3,428)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/29/2023	...15,013	4,565,446	304.09.....	.....	.....119,507	.....	.....106,452	.....	.....114,744	.....	.....	.....(13,055)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/05/2023	..12,223	3,717,137	304.11.....	.....	.....97,662	.....	.....87,082	.....	.....93,737	.....	.....	.....(10,580)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/06/2023	...9,123	2,785,203	305.29.....	.....	.....68,606	.....	.....61,184	.....	.....65,084	.....	.....	.....(7,422)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/09/2023	4,534	1,388,321	306.23.....	.....	.....32,506	.....	.....29,004	.....	.....30,559	.....	.....	.....(3,502)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/12/2023	6,541	2,002,370	306.11.....	.....	.....47,359	.....	.....42,278	.....	.....44,543	.....	.....	.....(5,081)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/24/2024	..21,537	6,526,005	303.02.....	.....	.....243,148	.....	.....225,505	.....	.....215,565	.....	.....	.....(17,642)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/25/2024	..27,801	8,400,075	302.15.....	.....	.....324,716	.....	.....301,177	.....	.....290,154	.....	.....	.....(23,539)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/27/2024	..68,297	20,589,472	301.47.....	.....	.....818,880	.....	.....759,629	.....	.....736,497	.....	.....	.....(59,251)	.....	.....	.....	03.....
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	09/30/2024	..25,075	7,548,720	301.05.....	.....	.....305,911	.....	.....283,838	.....	.....276,089	.....	.....	.....(22,073)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/01/2024	..21,107	6,359,690	301.31.....	.....	.....255,181	.....	.....236,786	.....	.....229,706	.....	.....	.....(18,396)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/02/2024	..16,844	5,072,152	301.13.....	.....	.....205,157	.....	.....190,381	.....	.....184,923	.....	.....	.....(14,776)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/04/2024	..64,733	19,401,667	299.72.....	.....	.....831,167	.....	.....771,415	.....	.....758,608	.....	.....	.....(59,752)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/07/2024	..26,769	8,134,591	303.88.....	.....	.....294,192	.....	.....273,101	.....	.....258,621	.....	.....	.....(21,091)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/08/2024	..24,360	7,383,446	303.1.....	.....	.....275,996	.....	.....256,228	.....	.....244,420	.....	.....	.....(19,768)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/09/2024	..35,786	10,809,574	302.06.....	.....	.....422,277	.....	.....392,059	.....	.....377,312	.....	.....	.....(30,218)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/13/2021	10/11/2024	..45,445	13,717,600	301.85.....	.....	.....540,797	.....	.....502,168	.....	.....484,245	.....	.....	.....(38,628)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	09/29/2023	2,011	819,078	407.38.....	.....	.....21,795	.....	.....19,523	.....	.....15,910	.....	.....	.....(2,272)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	09/29/2023	8,168	3,347,288	409.79.....	.....	.....80,539	.....	.....72,145	.....	.....57,163	.....	.....	.....(8,394)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/02/2023	8,915	3,612,322	405.21.....	.....	.....105,282	.....	.....94,356	.....	.....78,726	.....	.....	.....(10,927)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/03/2023	3,544	1,436,616	405.36.....	.....	.....41,643	.....	.....37,327	.....	.....31,099	.....	.....	.....(4,316)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/04/2023	4,638	1,884,454	406.31.....	.....	.....52,595	.....	.....47,151	.....	.....38,889	.....	.....	.....(5,443)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/05/2023	3,377	1,361,455	403.21.....		43,051		38,601		32,882			(4,449)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/06/2023	4,216	1,698,369	402.86.....	.....	.....54,468	.....	.....48,846	.....	.....41,766	.....	.....	.....(5,622)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/06/2023	4,743	1,924,655	405.78.....	.....	.....54,973	.....	.....49,299	.....	.....40,887	.....	.....	.....(5,674)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/06/2023	4,389	1,796,199	409.24.....	.....	.....44,506	.....	.....39,912	.....	.....31,837	.....	.....	.....(4,593)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/09/2023	4,066	1,646,515	404.98.....	.....	.....48,666	.....	.....43,664	.....	.....36,528	.....	.....	.....(5,002)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/10/2023	2,641	1,067,898	404.32.....	.....	.....32,434	.....	.....29,105	.....	.....24,511	.....	.....	.....(3,329)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/11/2023	3,912	1,597,876	408.41.....	.....	.....41,159	.....	.....36,940	.....	.....29,754	.....	.....	.....(4,218)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/12/2023	2,982	1,208,006	405.11.....	.....	.....35,604	.....	.....31,960	.....	.....26,692	.....	.....	.....(3,644)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/13/2023	3,139	1,274,316	405.93.....	.....	.....36,353	.....	.....32,637	.....	.....27,035	.....	.....	.....(3,716)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/13/2023	4,860	2,016,071	414.85.....	.....	.....39,510	.....	.....35,472	.....	.....26,408	.....	.....	.....(4,038)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/01/2024	42,120	16,931,542	401.98.....	.....	.....723,207	.....	.....673,562	.....	.....537,773	.....	.....	.....(49,645)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/02/2024	39,354	15,766,565	400.63.....	.....	.....701,296	.....	.....653,200	.....	.....527,901	.....	.....	.....(48,096)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/03/2024	25,149	10,113,032	402.12.....	.....	.....430,556	.....	.....401,055	.....	.....319,730	.....	.....	.....(29,501)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/04/2024	53,076	21,345,997	402.18.....	.....	.....907,064	.....	.....844,971	.....	.....673,604	.....	.....	.....(62,093)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/07/2024	3,388	1,354,872	399.87.....	.....	.....61,768	.....	.....57,552	.....	.....46,804	.....	.....	.....(4,217)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/08/2024	52,752	21,237,573	402.59.....	.....	.....893,097	.....	.....832,186	.....	.....660,818	.....	.....	.....(60,912)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/09/2024	28,225	11,347,430	402.04.....	.....	.....485,464	.....	.....452,384	.....	.....360,912	.....	.....	.....(33,079)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/10/2024	30,042	12,089,899	402.43.....	.....	.....511,319	.....	.....476,510	.....	.....378,874	.....	.....	.....(34,809)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/11/2024	18,222	7,316,274	401.5.....	.....	.....318,344	.....	.....296,692	.....	.....237,823	.....	.....	.....(21,652)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/11/2024	32,013	12,885,800	402.52.....	.....	.....543,898	.....	.....506,905	.....	.....402,588	.....	.....	.....(36,993)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/11/2024	5,064	2,080,345	410.8.....	.....	.....67,910	.....	.....63,291	.....	.....46,364	.....	.....	.....(4,619)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/15/2021	10/14/2024	3,602	1,473,713	409.1.....	.....	.....50,865	.....	.....47,415	.....	.....35,352	.....	.....	.....(3,450)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Cal	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/18/2021	10/14/2022	44,335	17,817,374	401.88.....		403,892		321,764		307,767			(82,129)				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 23 JPMorgan MOZAIC2 Cal	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/18/2021	10/13/2023	...13,101	5,265,126	401.88.....	.....	.....169,661	.....	.....152,531	.....	.....136,533	.....	.....	.....(17,130)	.....	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/18/2021	10/14/2022	..29,388	9,624,870	327.51.....	.....	.....241,222	.....	.....192,172	.....	.....316,621	.....	.....	.....(49,051)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/18/2021	10/13/2023	...9,860	3,229,311	327.51.....	.....	.....118,960	.....	.....106,949	.....	.....131,272	.....	.....	.....(12,011)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...87,310,717	4,471.37.....	.....	.....3,282,883	.....	.....2,615,333	.....	.....4,295,096	.....	.....	.....(667,550)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...78,881,829	4,471.37.....	.....	.....3,289,372	.....	.....2,620,503	.....	.....4,413,998	.....	.....	.....(668,870)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...7,343,387	4,471.37.....	.....	.....280,517	.....	.....223,476	.....	.....368,129	.....	.....	.....(57,041)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...6,964,093	4,471.37.....	.....	.....281,349	.....	.....224,139	.....	.....373,377	.....	.....	.....(57,210)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...2,835,951	4,471.37.....	.....	.....120,528	.....	.....96,019	.....	.....162,780	.....	.....	.....(24,508)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...13,462,459	4,471.37.....	.....	.....628,697	.....	.....500,856	.....	.....886,591	.....	.....	.....(127,841)	.....	.....	.....	03.....
OCT 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/18/2021	10/14/2022	#####	...2,349,787	4,471.37.....	.....	.....114,435	.....	.....91,165	.....	.....166,760	.....	.....	.....(23,269)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/06/2022	9,079	3,586,410	395.03.....	.....	.....117,662	.....	.....93,457	.....	.....96,941	.....	.....	.....(24,205)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/06/2022	.....	.....	414.78.....	.....	.....(28,508)	.....	.....(22,643)	.....	.....(21,569)	.....	.....	.....5,864	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/07/2022	...13,359	5,299,607	396.7.....	.....	.....160,177	.....	.....127,320	.....	.....129,007	.....	.....	.....(32,857)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/07/2022	.....	.....	420.67.....	.....	.....(25,516)	.....	.....(20,282)	.....	.....(17,789)	.....	.....	.....5,234	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/07/2022	...49,469	19,602,274	396.25.....	.....	.....606,001	.....	.....481,693	.....	.....491,176	.....	.....	.....(124,308)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/07/2022	.....	.....	424.31.....	.....	.....(67,773)	.....	.....(53,871)	.....	.....(44,458)	.....	.....	.....13,902	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/10/2022	...18,263	7,239,283	396.4.....	.....	.....222,803	.....	.....177,487	.....	.....180,306	.....	.....	.....(45,316)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/10/2022	.....	.....	425.58.....	.....	.....(22,646)	.....	.....(18,040)	.....	.....(14,517)	.....	.....	.....4,606	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/11/2022	...19,408	7,695,193	396.49.....	.....	.....236,005	.....	.....188,139	.....	.....190,786	.....	.....	.....(47,866)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/11/2022	.....	.....	426.11.....	.....	.....(22,902)	.....	.....(18,257)	.....	.....(14,627)	.....	.....	.....4,645	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/12/2022	...11,601	4,591,307	395.76.....	.....	.....146,176	.....	.....116,612	.....	.....119,353	.....	.....	.....(29,564)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/12/2022			428.43.....		(11,021)		(8,792)		(6,732)			2,229				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/13/2022	7,524	2,991,115	397.54.....	.....	.....87,204	.....	.....69,617	.....	.....69,460	.....	.....	.....(17,587)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/13/2022	.....	.....	418.85.....	.....	.....(17,230)	.....	.....(13,755)	.....	.....(12,441)	.....	.....	.....3,475	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/14/2022	...15,916	6,372,193	400.37.....	.....	.....160,431	.....	.....128,165	.....	.....122,421	.....	.....	.....(32,265)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/14/2022	.....	.....	425.32.....	.....	.....(20,531)	.....	.....(16,402)	.....	.....(13,374)	.....	.....	.....4,129	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	09/16/2022	7,828	2,344,073	299.43.....	.....	.....72,257	.....	.....56,492	.....	.....57,685	.....	.....	.....(15,765)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	09/16/2022	.....	.....	315.43.....	.....	.....(14,404)	.....	.....(11,262)	.....	.....(10,003)	.....	.....	.....3,143	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	09/20/2022	7,767	2,308,738	297.25.....	.....	.....82,485	.....	.....64,704	.....	.....68,497	.....	.....	.....(17,781)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	09/20/2022	.....	.....	313.93.....	.....	.....(17,165)	.....	.....(13,465)	.....	.....(12,364)	.....	.....	.....3,700	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	09/28/2022	6,800	2,024,708	297.76.....	.....	.....70,514	.....	.....55,669	.....	.....58,095	.....	.....	.....(14,845)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	09/28/2022	.....	.....	314.48.....	.....	.....(14,552)	.....	.....(11,488)	.....	.....(10,449)	.....	.....	.....3,063	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/11/2022	7,090	2,109,996	297.6.....	.....	.....75,084	.....	.....59,855	.....	.....62,091	.....	.....	.....(15,228)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/11/2022	.....	.....	313.64.....	.....	.....(17,229)	.....	.....(13,735)	.....	.....(12,800)	.....	.....	.....3,494	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/17/2022	3,253	977,580	300.56.....	.....	.....28,882	.....	.....23,122	.....	.....22,678	.....	.....	.....(5,760)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/17/2022	.....	.....	314.46.....	.....	.....(7,383)	.....	.....(5,911)	.....	.....(5,437)	.....	.....	.....1,473	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/14/2022	..44,640	17,911,317	401.24.....	.....	.....430,329	.....	.....343,782	.....	.....323,671	.....	.....	.....(86,547)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/14/2022	.....	.....	429.73.....	.....	.....(37,498)	.....	.....(29,956)	.....	.....(22,542)	.....	.....	.....7,541	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/17/2022	...21,486	8,627,189	401.53.....	.....	.....204,974	.....	.....164,093	.....	.....153,498	.....	.....	.....(40,881)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/17/2022	.....	.....	428.88.....	.....	.....(19,982)	.....	.....(15,996)	.....	.....(12,277)	.....	.....	.....3,985	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/18/2022	...15,811	6,330,242	400.37.....	.....	.....160,165	.....	.....128,309	.....	.....122,383	.....	.....	.....(31,856)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/18/2022	.....	.....	430.9.....	.....	.....(12,016)	.....	.....(9,626)	.....	.....(7,162)	.....	.....	.....2,390	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/05/2022	9,435	3,728,406	395.15.....	.....	.....121,528	.....	.....96,456	.....	.....99,926	.....	.....	.....(25,072)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/19/2021	10/05/2022	.....	.....	424.28.....	.....	.....(12,927)	.....	.....(10,260)	.....	.....(8,399)	.....	.....	.....2,667	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	7,569	33,842,905	4,471.37.....	.....	....3,324,438	.....	.....2,655,836	.....	.....3,523,261	.....	.....	.....(668,602)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	4,784.37.....	.....	....(2,000,957)	.....	.....(1,598,530)	.....	.....(1,961,539)	.....	.....	.....402,427	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	...11,989	53,605,064	4,471.37.....	.....	....4,670,011	.....	.....3,730,791	.....	.....5,580,626	.....	.....	.....(939,220)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	4,851.44.....	.....	....(2,226,993)	.....	.....(1,779,106)	.....	.....(2,686,509)	.....	.....	.....447,887	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	772	3,449,796	4,471.37.....	.....	.....341,251	.....	.....272,620	.....	.....359,146	.....	.....	.....(68,632)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	4,806.72.....	.....	.....(198,125)	.....	.....(158,279)	.....	.....(190,725)	.....	.....	.....39,846	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	348	1,557,512	4,471.37.....	.....	.....135,936	.....	.....108,597	.....	.....162,147	.....	.....	.....(27,339)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	4,840.26.....	.....	.....(65,894)	.....	.....(52,642)	.....	.....(80,034)	.....	.....	.....13,252	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	2,222	10,680,195	4,806.72.....	.....	.....361,752	.....	.....288,998	.....	.....549,271	.....	.....	.....(72,755)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	261	1,166,938	4,471.37.....	.....	.....117,764	.....	.....94,080	.....	.....121,486	.....	.....	.....(23,684)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	4,896.15.....	.....	.....(59,560)	.....	.....(47,582)	.....	.....(52,742)	.....	.....	.....11,979	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	495	2,391,505	4,829.08.....	.....	.....76,330	.....	.....60,979	.....	.....116,632	.....	.....	.....(15,351)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	936	4,184,845	4,471.37.....	.....	.....422,262	.....	.....337,338	.....	.....435,669	.....	.....	.....(84,924)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	4,918.51.....	.....	.....(207,300)	.....	.....(165,609)	.....	.....(179,243)	.....	.....	.....41,692	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	216	966,308	4,471.37.....	.....	.....98,592	.....	.....78,764	.....	.....100,599	.....	.....	.....(19,829)	.....	.....	.....	03.....
OCT 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	10/19/2021	10/14/2022	.....	.....	5,030.29.....	.....	.....(41,126)	.....	.....(32,855)	.....	.....(30,915)	.....	.....	.....8,271	.....	.....	.....	03.....
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	10/22/2021	10/20/2023	4,808	1,504,507	312.95.....	.....	.....25,949	.....	.....23,548	.....	.....28,523	.....	.....	.....(2,401)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	10/22/2021	10/07/2024	6,447	2,022,276	313.66.....	.....	.....43,874	.....	.....41,145	.....	.....46,410	.....	.....	.....(2,729)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	10/22/2021	10/08/2024	...19,165	5,986,677	312.37.....	.....	.....139,652	.....	.....130,972	.....	.....148,716	.....	.....	.....(8,680)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	10/22/2021	10/11/2024	...37,280	11,576,220	310.52.....	.....	.....299,138	.....	.....280,597	.....	.....321,387	.....	.....	.....(18,540)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	10/22/2021	10/14/2024	6,713	2,102,930	313.24.....	.....	.....46,901	.....	.....44,002	.....	.....49,707	.....	.....	.....(2,899)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	10/22/2021	10/15/2024	...11,477	3,597,349	313.43.....	.....	.....79,434	.....	.....74,529	.....	.....84,094	.....	.....	.....(4,905)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.206

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/22/2021	10/18/2024	...25,723	8,055,917	313.18.....	.....	.....180,716	.....	.....169,587	.....	.....191,504	.....	.....	.....(11,129)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/22/2021	10/18/2024	7,849	2,486,176	316.77.....	.....	.....45,475	.....	.....42,675	.....	.....47,199	.....	.....	.....(2,800)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	10/22/2021	10/21/2024	..11,676	3,679,906	315.16.....	.....	.....73,995	.....	.....69,451	.....	.....77,540	.....	.....	.....(4,544)	.....	.....	.....	03.....
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/20/2023	1,334	575,789	431.6.....	.....	.....9,805	.....	.....8,910	.....	.....10,309	.....	.....	.....(895)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/07/2024	..11,534	4,982,998	432.04.....	.....	.....113,347	.....	.....106,394	.....	.....115,521	.....	.....	.....(6,953)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/08/2024	..16,724	7,204,370	430.77.....	.....	.....171,572	.....	.....161,058	.....	.....175,768	.....	.....	.....(10,514)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/11/2024	..23,454	10,066,790	429.21.....	.....	.....253,763	.....	.....238,255	.....	.....261,494	.....	.....	.....(15,508)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/11/2024	..13,338	5,784,410	433.69.....	.....	.....124,338	.....	.....116,739	.....	.....125,789	.....	.....	.....(7,598)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/15/2024	5,434	2,364,510	435.11.....	.....	.....48,411	.....	.....45,463	.....	.....48,661	.....	.....	.....(2,948)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/18/2024	..22,581	9,784,525	433.3.....	.....	.....214,343	.....	.....201,328	.....	.....217,124	.....	.....	.....(13,014)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	10/22/2021	10/21/2024	7,856	3,405,479	433.47.....	.....	.....74,302	.....	.....69,803	.....	.....75,204	.....	.....	.....(4,499)	.....	.....	.....	03.....
OCT 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/18/2022	1,684	357,836	212.46.....	.....	.....9,364	.....	.....7,650	.....	.....6,771	.....	.....	.....(1,715)	.....	.....	.....	03.....
OCT 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/18/2022	.....	.....	219.46.....	.....	.....(3,470)	.....	.....(2,834)	.....	.....(2,410)	.....	.....	.....635	.....	.....	.....	03.....
OCT 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/04/2023	2,476	542,895	219.23.....	.....	.....11,441	.....	.....10,388	.....	.....8,275	.....	.....	.....(1,053)	.....	.....	.....	03.....
OCT 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/06/2023	2,541	548,436	215.85.....	.....	.....15,042	.....	.....13,661	.....	.....11,635	.....	.....	.....(1,381)	.....	.....	.....	03.....
OCT 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/12/2023	2,456	533,247	217.12.....	.....	.....13,336	.....	.....12,122	.....	.....10,096	.....	.....	.....(1,214)	.....	.....	.....	03.....
OCT 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/13/2023	2,412	526,686	218.33.....	.....	.....12,038	.....	.....10,943	.....	.....8,878	.....	.....	.....(1,094)	.....	.....	.....	03.....
OCT 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/26/2021	10/20/2023	6,992	1,530,791	218.94.....	.....	.....33,561	.....	.....30,539	.....	.....24,498	.....	.....	.....(3,021)	.....	.....	.....	03.....
OCT 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/26/2021	10/04/2023	2,089	806,514	386.06.....	.....	.....20,557	.....	.....18,664	.....	.....18,248	.....	.....	.....(1,893)	.....	.....	.....	03.....
OCT 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/26/2021	10/06/2023	2,005	765,511	381.74.....	.....	.....23,362	.....	.....21,217	.....	.....21,616	.....	.....	.....(2,145)	.....	.....	.....	03.....
OCT 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/26/2021	10/11/2023	2,502	965,559	385.89.....	.....	.....24,947	.....	.....22,672	.....	.....22,150	.....	.....	.....(2,274)	.....	.....	.....	03.....
OCT 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	10/26/2021	10/20/2023	7,586	2,945,679	388.3.....		69,261		63,026		59,859			(6,235)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	10/26/2021	10/19/2022	1,028	384,551	374.03.....	.....	.....8,225	.....	.....6,723	.....	.....13,379	.....	.....	.....(1,502)	.....	.....	.....	03.....
OCT 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3	10/26/2021	10/19/2022	.....	.....	387.7.....	.....	.....(0)	.....	.....(0)	.....	.....(5,423)	.....	.....	.....	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/26/2023	2,777	1,149,021	413.75.....	.....	....23,105	.....	....21,071	.....	....16,282	.....	.....	....(2,034)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/11/2024	...13,187	5,409,942	410.25.....	.....	.....175,254	.....	.....164,850	.....	.....123,416	.....	.....	....(10,405)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/14/2024	3,929	1,617,048	411.54.....	.....	.....50,334	.....	.....47,354	.....	.....34,990	.....	.....	....(2,980)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/15/2024	3,603	1,486,561	412.56.....	.....	.....44,789	.....	.....42,139	.....	.....30,807	.....	.....	....(2,649)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/18/2024	9,944	4,104,751	412.8.....	.....	.....122,904	.....	.....115,654	.....	.....84,355	.....	.....	....(7,250)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/18/2024	7,695	3,209,585	417.1.....	.....	.....83,337	.....	.....78,421	.....	.....54,560	.....	.....	....(4,916)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/21/2024	5,899	2,433,242	412.46.....	.....	.....73,801	.....	.....69,460	.....	.....50,850	.....	.....	....(4,341)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/22/2024	5,037	2,081,586	413.25.....	.....	.....61,553	.....	.....57,936	.....	.....42,072	.....	.....	....(3,617)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/25/2024	4,413	1,814,810	411.21.....	.....	.....57,462	.....	.....54,094	.....	.....40,108	.....	.....	....(3,368)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/27/2021	10/25/2024	5,644	2,346,162	415.72.....	.....	.....64,111	.....	.....60,354	.....	.....42,646	.....	.....	....(3,757)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/19/2022	...13,982	5,596,783	400.29.....	.....	.....142,335	.....	.....117,669	.....	.....108,971	.....	.....	....(24,666)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/19/2022	.....	.....	433.8.....	.....	.....(7,690)	.....	.....(6,357)	.....	.....(4,471)	.....	.....	....1,333	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/20/2022	3,957	1,590,231	401.88.....	.....	.....37,156	.....	.....30,735	.....	.....27,737	.....	.....	....(6,421)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/20/2022	.....	.....	422.03.....	.....	.....(6,964)	.....	.....(5,761)	.....	.....(4,908)	.....	.....	....1,203	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/21/2022	...27,966	11,197,395	400.39.....	.....	.....283,857	.....	.....234,944	.....	.....217,178	.....	.....	....(48,913)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/21/2022	.....	.....	426.42.....	.....	.....(33,000)	.....	.....(27,314)	.....	.....(21,765)	.....	.....	....5,686	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/21/2022	...28,669	11,473,749	400.21.....	.....	.....293,861	.....	.....243,224	.....	.....225,310	.....	.....	....(50,637)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/21/2022	.....	.....	431.36.....	.....	.....(20,642)	.....	.....(17,085)	.....	.....(12,586)	.....	.....	....3,557	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/21/2022	...23,145	9,261,599	400.16.....	.....	.....237,696	.....	.....196,737	.....	.....182,495	.....	.....	....(40,959)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/21/2022			428.24.....		(22,913)		(18,965)		(14,663)			3,948				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/24/2022	...25,029	10,019,105	400.3.....	.....	.....256,297	.....	.....212,504	.....	.....196,436	.....	.....	.....(43,793)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/24/2022	.....	.....	430.65.....	.....	.....(19,773)	.....	.....(16,394)	.....	.....(12,246)	.....	.....	.....3,379	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/25/2022	...17,470	7,019,456	401.79.....	.....	.....165,969	.....	.....137,690	.....	.....124,277	.....	.....	.....(28,280)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/25/2022	.....	.....	430.06.....	.....	.....(14,675)	.....	.....(12,175)	.....	.....(9,231)	.....	.....	.....2,501	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/26/2022	...13,272	5,328,427	401.49.....	.....	.....128,204	.....	.....106,420	.....	.....96,510	.....	.....	.....(21,784)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/26/2022	.....	.....	436.02.....	.....	.....(5,972)	.....	.....(4,957)	.....	.....(3,418)	.....	.....	.....1,015	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/27/2022	...10,062	4,040,151	401.53.....	.....	.....97,097	.....	.....80,645	.....	.....73,088	.....	.....	.....(16,453)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/28/2021	10/27/2022	.....	.....	421.67.....	.....	.....(18,816)	.....	.....(15,628)	.....	.....(13,440)	.....	.....	.....3,188	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/09/2023	1,806	724,254	401.08.....	.....	.....23,692	.....	.....21,678	.....	.....19,460	.....	.....	.....(2,013)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/13/2023	6,738	2,785,946	413.45.....	.....	.....54,513	.....	.....49,906	.....	.....39,507	.....	.....	.....(4,607)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/16/2023	6,534	2,686,563	411.19.....	.....	.....58,215	.....	.....53,316	.....	.....43,330	.....	.....	.....(4,899)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/17/2023	4,719	1,925,731	408.12.....	.....	.....47,610	.....	.....43,609	.....	.....36,628	.....	.....	.....(4,001)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/18/2023	6,679	2,743,424	410.75.....	.....	.....60,713	.....	.....55,618	.....	.....45,417	.....	.....	.....(5,095)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/19/2023	8,863	3,618,309	408.24.....	.....	.....89,164	.....	.....81,692	.....	.....68,522	.....	.....	.....(7,472)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/20/2023	...16,103	6,647,843	412.84.....	.....	.....134,619	.....	.....123,354	.....	.....98,373	.....	.....	.....(11,265)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/23/2023	8,817	3,590,594	407.24.....	.....	.....92,577	.....	.....84,863	.....	.....71,897	.....	.....	.....(7,715)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/24/2023	...3,157	1,293,425	409.75.....	.....	.....30,051	.....	.....27,550	.....	.....22,737	.....	.....	.....(2,501)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/25/2023	...7,700	3,167,211	411.34.....	.....	.....68,759	.....	.....63,045	.....	.....51,181	.....	.....	.....(5,714)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/26/2023	5,091	2,091,109	410.76.....	.....	.....46,581	.....	.....42,715	.....	.....34,901	.....	.....	.....(3,866)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/27/2023	9,780	4,022,600	411.3.....	.....	.....87,631	.....	.....80,368	.....	.....65,285	.....	.....	.....(7,262)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/15/2024	...54,467	22,204,672	407.67.....	.....	.....767,444	.....	.....724,729	.....	.....565,514	.....	.....	.....(42,715)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/16/2024	...42,843	17,372,727	405.5.....		643,069		607,310		483,541			(35,759)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/17/2024	...27,094	11,032,106	407.18.....	.....	.....387,443	.....	.....365,919	.....	.....286,975	.....	.....	.....(21,525)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/18/2024	..62,382	25,358,100	406.5.....	.....	.....910,771	.....	.....860,219	.....	.....678,535	.....	.....	.....(50,552)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/18/2024	4,843	1,989,381	410.8.....	.....	.....62,277	.....	.....58,820	.....	.....44,536	.....	.....	.....(3,457)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/21/2024	6,455	2,635,857	408.32.....	.....	.....89,471	.....	.....84,519	.....	.....65,583	.....	.....	.....(4,952)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/22/2024	59,835	24,316,179	406.39.....	.....	.....877,773	.....	.....829,233	.....	.....655,034	.....	.....	.....(48,540)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/23/2024	23,563	9,586,708	406.86.....	.....	.....341,187	.....	.....322,337	.....	.....253,513	.....	.....	.....(18,850)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/24/2024	..22,657	9,213,620	406.65.....	.....	.....330,344	.....	.....312,110	.....	.....245,848	.....	.....	.....(18,234)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/25/2024	..62,262	25,460,263	408.92.....	.....	.....849,879	.....	.....803,011	.....	.....619,363	.....	.....	.....(46,868)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/28/2024	2,559	1,037,215	405.36.....	.....	.....38,791	.....	.....36,657	.....	.....29,214	.....	.....	.....(2,133)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/13/2023	11,765	3,605,246	306.45.....	.....	.....97,881	.....	.....89,609	.....	.....78,467	.....	.....	.....(8,272)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/16/2023	3,183	989,676	310.91.....	.....	.....20,977	.....	.....19,212	.....	.....15,843	.....	.....	.....(1,765)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/19/2023	6,555	2,007,735	306.3.....	.....	.....55,191	.....	.....50,566	.....	.....44,368	.....	.....	.....(4,625)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/20/2023	13,177	4,091,381	310.5.....	.....	.....89,075	.....	.....81,621	.....	.....67,750	.....	.....	.....(7,454)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/26/2023	7,973	2,467,862	309.52.....	.....	.....57,168	.....	.....52,424	.....	.....44,077	.....	.....	.....(4,744)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/27/2023	7,715	2,391,360	309.95.....	.....	.....54,084	.....	.....49,602	.....	.....41,485	.....	.....	.....(4,482)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/11/2024	..23,112	6,995,558	302.68.....	.....	.....298,377	.....	.....281,708	.....	.....236,861	.....	.....	.....(16,669)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/14/2024	..12,839	3,921,948	305.47.....	.....	.....149,575	.....	.....141,242	.....	.....115,182	.....	.....	.....(8,333)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/15/2024	..12,742	3,901,281	306.18.....	.....	.....144,619	.....	.....136,570	.....	.....110,420	.....	.....	.....(8,049)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/16/2024	..27,701	8,502,902	306.95.....	.....	.....305,545	.....	.....288,554	.....	.....231,117	.....	.....	.....(16,990)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/18/2024	..64,183	19,690,776	306.79.....	.....	.....712,434	.....	.....672,891	.....	.....540,348	.....	.....	.....(39,543)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/21/2024	..23,575	7,221,818	306.34.....	.....	.....266,628	.....	.....251,870	.....	.....203,312	.....	.....	.....(14,758)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	10/29/2021	10/22/2024	..28,063	8,575,973	305.6.....		326,650		308,587		251,157			(18,064)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/29/2021	10/23/2024	...32,775	10,054,969	306.79.....	.....	.....364,783	.....	.....344,629	.....	.....276,681	.....	.....	.....(20,154)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/29/2021	10/25/2024	..65,931	20,224,865	306.76.....	.....	.....735,126	.....	.....694,586	.....	.....557,961	.....	.....	.....(40,540)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	10/29/2021	10/28/2024	...25,091	7,693,898	306.64.....	.....	.....281,521	.....	.....266,038	.....	.....213,968	.....	.....	.....(15,482)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/11/2024	...19,139	6,313,346	329.87.....	.....	.....302,306	.....	.....285,684	.....	.....264,527	.....	.....	.....(16,623)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/15/2024	...28,658	9,539,122	332.86.....	.....	.....408,783	.....	.....386,389	.....	.....351,218	.....	.....	.....(22,394)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/16/2024	...14,068	4,690,935	333.45.....	.....	.....196,629	.....	.....185,867	.....	.....168,282	.....	.....	.....(10,762)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/18/2024	...19,099	6,347,119	332.32.....	.....	.....278,117	.....	.....262,924	.....	.....239,623	.....	.....	.....(15,193)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/18/2024	...23,244	7,746,839	333.29.....	.....	.....327,096	.....	.....309,227	.....	.....280,115	.....	.....	.....(17,869)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/18/2024	...7,060	2,342,980	331.85.....	.....	.....104,511	.....	.....98,802	.....	.....90,306	.....	.....	.....(5,709)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/22/2024	...30,539	10,301,257	337.32.....	.....	.....372,306	.....	.....352,042	.....	.....310,156	.....	.....	.....(20,264)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/23/2024	...16,201	5,461,769	337.12.....	.....	.....199,107	.....	.....188,280	.....	.....166,078	.....	.....	.....(10,827)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/24/2024	...12,099	4,082,935	337.46.....	.....	.....146,929	.....	.....138,947	.....	.....122,234	.....	.....	.....(7,982)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/25/2024	...10,509	3,549,520	337.77.....	.....	.....126,240	.....	.....119,388	.....	.....104,775	.....	.....	.....(6,852)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/25/2024	...17,191	5,779,968	336.22.....	.....	.....218,636	.....	.....206,769	.....	.....183,441	.....	.....	.....(11,867)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/29/2024	...32,019	10,755,930	335.92.....	.....	.....412,577	.....	.....390,265	.....	.....346,786	.....	.....	.....(22,312)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/30/2024	...12,069	4,032,817	334.16.....	.....	.....165,750	.....	.....156,794	.....	.....140,935	.....	.....	.....(8,955)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/31/2024	...5,488	1,846,619	336.51.....	.....	.....69,292	.....	.....65,551	.....	.....57,985	.....	.....	.....(3,740)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/09/2023	...8,185	2,730,165	333.54.....	.....	.....88,313	.....	.....80,922	.....	.....80,616	.....	.....	.....(7,391)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/17/2023	...7,828	2,633,460	336.4.....	.....	.....74,577	.....	.....68,406	.....	.....66,481	.....	.....	.....(6,171)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/27/2023	...8,452	2,876,073	340.29.....	.....	.....67,506	.....	.....61,997	.....	.....58,058	.....	.....	.....(5,509)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/30/2023	...8,906	3,063,099	343.92.....	.....	.....59,503	.....	.....54,667	.....	.....49,353	.....	.....	.....(4,836)	.....	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/01/2021	10/31/2023	412	142,580	346.....	.....	.....2,474	.....	.....2,273	.....	.....2,006	.....	.....	.....(201)	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/01/2021	09/30/2024	9,911	3,288,520	331.8.....		145,586	137,498	.....	.....126,182	.....	.....	.....(8,088)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/01/2021	10/08/2024	26,603	8,747,924	328.83.....		434,661	410,693	.....	.....382,811	.....	.....	.....(23,967)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/01/2021	10/09/2024	13,391	4,432,194	330.99.....		203,312	192,111	.....	.....176,813	.....	.....	.....(11,200)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/01/2021	10/11/2024	16,881	5,557,778	329.23.....		272,511	257,527	.....	.....239,327	.....	.....	.....(14,984)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	10/28/2022	18,722	7,521,220	401.74.....		209,495	177,538	.....	.....134,294	.....	.....	.....(31,957)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	10/28/2022	.....	.....	427.16.....		(28,270)	(23,957)	.....	.....(14,051)	.....	.....	.....4,312	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	10/28/2022	54,913	22,010,625	400.83.....		641,929	544,007	.....	.....418,672	.....	.....	.....(97,921)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	10/28/2022	.....	.....	431.51.....		(54,913)	(46,536)	.....	.....(25,030)	.....	.....	.....8,377	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	10/31/2022	19,415	7,795,006	401.5.....		220,551	187,190	.....	.....142,237	.....	.....	.....(33,361)	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	10/31/2022	.....	.....	429.96.....		(22,909)	(19,444)	.....	.....(10,846)	.....	.....	.....3,465	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	11/01/2022	25,173	10,145,085	403.02.....		265,823	225,727	.....	.....166,562	.....	.....	.....(40,096)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	11/01/2022	.....	.....	431.57.....		(25,676)	(21,803)	.....	.....(11,751)	.....	.....	.....3,873	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	11/02/2022	8,392	3,381,793	402.97.....		88,873	75,505	.....	.....55,821	.....	.....	.....(13,368)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	11/02/2022	.....	.....	434.54.....		(6,378)	(5,419)	.....	.....(2,767)	.....	.....	.....959	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	11/03/2022	5,386	2,172,939	403.43.....		55,854	47,476	.....	.....34,762	.....	.....	.....(8,378)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/04/2021	11/03/2022	.....	.....	425.75.....		(9,480)	(8,058)	.....	.....(4,892)	.....	.....	.....1,422	.....	.....	.....	03.....
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	11/04/2021	10/11/2022	1,847	1,226,380	663.92.....		41,802	35,103	.....	.....36,921	.....	.....	.....(6,698)	.....	.....	.....	03.....
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	11/04/2021	10/11/2022	.....	.....	701.59.....		(0)	(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	11/04/2021	10/21/2022	1,711	1,158,353	677.17.....		44,492	37,568	.....	.....32,747	.....	.....	.....(6,924)	.....	.....	.....	03.....
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	11/04/2021	10/21/2022	.....	.....	722.04.....		(0)	(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
DEC 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	11/04/2021	11/01/2022	2,531	1,714,728	677.41.....		51,107	44,190	.....	.....35,236	.....	.....	.....(6,917)	.....	.....	.....	03.....
DEC 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BI	11/04/2021	11/01/2022	.....	.....	724.62.....		(0)	(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	11/02/2023	4,576	1,443,846	315.53.....	.....	.....19,975	.....	.....18,536	.....	.....22,674	.....	.....	.....(1,439)	.....	.....	.....	03.....
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	11/03/2023	2,545	785,575	308.64.....	.....	.....17,499	.....	.....16,240	.....	.....20,537	.....	.....	.....(1,259)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	10/22/2024	..11,959	3,751,038	313.65.....	.....	.....79,268	.....	.....75,441	.....	.....86,839	.....	.....	.....(3,827)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	10/25/2024	..28,318	8,950,203	316.06.....	.....	.....165,013	.....	.....157,068	.....	.....178,591	.....	.....	.....(7,945)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	10/28/2024	..14,194	4,491,187	316.41.....	.....	.....81,280	.....	.....77,378	.....	.....87,812	.....	.....	.....(3,903)	.....	.....	.....	03.....
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	10/29/2024	..10,541	3,323,639	315.31.....	.....	.....64,163	.....	.....61,085	.....	.....69,703	.....	.....	.....(3,078)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	11/01/2024	..42,538	13,478,638	316.86.....	.....	.....238,285	.....	.....226,886	.....	.....256,688	.....	.....	.....(11,399)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	11/04/2024	..8,375	2,649,240	316.32.....	.....	.....48,443	.....	.....46,132	.....	.....52,321	.....	.....	.....(2,311)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/08/2021	11/05/2024	..10,671	3,372,076	316.01.....	.....	.....62,825	.....	.....59,831	.....	.....67,957	.....	.....	.....(2,994)	.....	.....	.....	03.....
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	11/02/2023	2,530	1,090,405	430.91.....	.....	.....26,567	.....	.....24,722	.....	.....20,468	.....	.....	.....(1,845)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	10/22/2024	7,551	3,268,858	432.92.....	.....	.....94,496	.....	.....90,101	.....	.....73,843	.....	.....	.....(4,395)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	10/25/2024	9,223	3,992,564	432.91.....	.....	.....115,649	.....	.....110,285	.....	.....90,388	.....	.....	.....(5,364)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	10/25/2024	..11,092	4,816,941	434.29.....	.....	.....133,224	.....	.....127,044	.....	.....103,168	.....	.....	.....(6,179)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	10/28/2024	6,325	2,743,215	433.69.....	.....	.....77,547	.....	.....73,961	.....	.....60,313	.....	.....	.....(3,587)	.....	.....	.....	03.....
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	10/29/2024	7,370	3,186,745	432.4.....	.....	.....94,093	.....	.....89,745	.....	.....73,811	.....	.....	.....(4,348)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	11/01/2024	..18,893	8,217,426	434.94.....	.....	.....223,258	.....	.....212,969	.....	.....172,213	.....	.....	.....(10,288)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	11/01/2024	7,965	3,519,747	441.88.....	.....	.....75,215	.....	.....71,749	.....	.....55,178	.....	.....	.....(3,466)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	11/08/2021	11/05/2024	4,965	2,188,197	440.76.....	.....	.....48,782	.....	.....46,542	.....	.....36,110	.....	.....	.....(2,240)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/11/2021	11/04/2022	..18,248	7,391,502	405.06.....	.....	.....174,085	.....	.....150,972	.....	.....105,129	.....	.....	.....(23,113)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/11/2021	11/04/2022	.....	.....	431.92.....	.....	.....(17,883)	.....	.....(15,509)	.....	.....(8,366)	.....	.....	.....2,374	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/11/2021	11/04/2022	..34,936	14,178,211	405.83.....	.....	.....320,366	.....	.....277,832	.....	.....190,323	.....	.....	.....(42,534)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/11/2021	11/04/2022	.....	.....	435.47.....	.....	.....(24,106)	.....	.....(20,906)	.....	.....(10,454)	.....	.....	.....3,201	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/07/2022	...26,625	10,810,912	406.04.....	.....	.....242,556	.....	.....210,623	.....	.....143,751	.....	.....	.....(31,933)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/07/2022	.....	.....	436.45.....	.....	.....(16,774)	.....	.....(14,566)	.....	.....(7,248)	.....	.....	.....2,208	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/08/2022	...19,884	8,070,165	405.87.....	.....	.....182,929	.....	.....158,913	.....	.....108,922	.....	.....	.....(24,016)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/08/2022	.....	.....	435.25.....	.....	.....(14,316)	.....	.....(12,437)	.....	.....(6,326)	.....	.....	.....1,880	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/09/2022	...10,240	4,145,850	404.88.....	.....	.....99,325	.....	.....86,322	.....	.....60,357	.....	.....	.....(13,004)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/09/2022	.....	.....	430.53.....	.....	.....(11,776)	.....	.....(10,234)	.....	.....(5,716)	.....	.....	.....1,542	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/10/2022	...5,780	2,332,632	403.58.....	.....	.....59,937	.....	.....52,112	.....	.....37,387	.....	.....	.....(7,825)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/11/2021	11/10/2022	.....	.....	427.55.....	.....	.....(8,785)	.....	.....(7,638)	.....	.....(4,516)	.....	.....	.....1,147	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/27/2023	...7,011	2,885,196	411.54.....	.....	.....75,506	.....	.....70,614	.....	.....46,221	.....	.....	.....(4,892)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/30/2023	...6,856	2,818,454	411.12.....	.....	.....75,274	.....	.....70,418	.....	.....46,344	.....	.....	.....(4,856)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/31/2023	...9,936	4,063,140	408.92.....	.....	.....118,639	.....	.....110,996	.....	.....75,153	.....	.....	.....(7,643)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/01/2023	...3,164	1,308,988	413.7.....	.....	.....31,483	.....	.....29,457	.....	.....18,738	.....	.....	.....(2,025)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/02/2023	...6,365	2,628,178	412.92.....	.....	.....65,303	.....	.....61,108	.....	.....39,320	.....	.....	.....(4,195)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/03/2023	...4,857	2,015,388	414.98.....	.....	.....45,992	.....	.....43,041	.....	.....26,924	.....	.....	.....(2,951)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/03/2023	...3,151	1,320,595	419.13.....	.....	.....25,206	.....	.....23,589	.....	.....13,888	.....	.....	.....(1,617)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/06/2023	...5,583	2,302,467	412.44.....	.....	.....58,561	.....	.....54,820	.....	.....35,528	.....	.....	.....(3,741)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/07/2023	...3,595	1,496,000	416.1.....	.....	.....32,681	.....	.....30,596	.....	.....18,858	.....	.....	.....(2,085)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/08/2023	...3,538	1,473,881	416.56.....	.....	.....31,596	.....	.....29,583	.....	.....18,123	.....	.....	.....(2,013)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/09/2023	...2,921	1,208,873	413.86.....	.....	.....29,064	.....	.....27,215	.....	.....17,317	.....	.....	.....(1,849)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/10/2023	...8,917	3,709,959	416.05.....	.....	.....81,413	.....	.....76,240	.....	.....47,081	.....	.....	.....(5,173)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/29/2024	...77,681	31,679,162	407.81.....	.....	.....1,265,426	.....	.....1,211,429	.....	.....808,613	.....	.....	.....(53,998)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/30/2024	...31,725	12,902,196	406.69.....		533,295		510,560		344,864			(22,735)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/31/2024	..22,033	8,960,425	406.68.....	.....	.....370,597	.....	.....354,812	.....	.....239,713	.....	.....	.....(15,785)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/01/2024	..61,039	25,023,737	409.96.....	.....	.....936,956	.....	.....897,085	.....	.....585,438	.....	.....	.....(39,870)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/04/2024	..9,206	3,808,413	413.68.....	.....	.....127,229	.....	.....121,830	.....	.....76,237	.....	.....	.....(5,399)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/05/2024	..57,733	23,776,235	411.83.....	.....	.....842,326	.....	.....806,615	.....	.....515,512	.....	.....	.....(35,712)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/06/2024	..40,777	16,813,284	412.32.....	.....	.....586,785	.....	.....561,930	.....	.....357,264	.....	.....	.....(24,855)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/07/2024	..19,064	7,813,251	409.84.....	.....	.....294,541	.....	.....282,077	.....	.....184,379	.....	.....	.....(12,464)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/08/2024	..77,642	31,887,610	410.7.....	.....	.....1,171,619	.....	.....1,122,084	.....	.....726,423	.....	.....	.....(49,535)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/11/2024	..2,129	880,240	413.46.....	.....	.....29,720	.....	.....28,467	.....	.....17,874	.....	.....	.....(1,253)	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/27/2023	7,197	2,205,113	306.39.....	.....	.....69,596	.....	.....65,087	.....	.....48,775	.....	.....	.....(4,509)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/02/2023	9,085	2,817,921	310.19.....	.....	.....73,039	.....	.....68,347	.....	.....48,371	.....	.....	.....(4,692)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/03/2023	..13,117	4,078,800	310.95.....	.....	.....101,396	.....	.....94,891	.....	.....66,422	.....	.....	.....(6,505)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/09/2023	..13,871	4,320,926	311.5.....	.....	.....104,867	.....	.....98,195	.....	.....68,111	.....	.....	.....(6,672)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/10/2023	..7,474	2,331,816	311.99.....	.....	.....55,083	.....	.....51,584	.....	.....35,528	.....	.....	.....(3,500)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/29/2024	..25,245	7,698,898	304.97.....	.....	.....334,746	.....	.....320,462	.....	.....233,791	.....	.....	.....(14,284)	.....	.....	.....	03.....
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	10/30/2024	..23,079	7,063,647	306.06.....	.....	.....294,261	.....	.....281,716	.....	.....202,751	.....	.....	.....(12,545)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/01/2024	..74,298	22,903,971	308.27.....	.....	.....873,749	.....	.....836,568	.....	.....584,989	.....	.....	.....(37,181)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/04/2024	..27,063	8,334,454	307.97.....	.....	.....322,315	.....	.....308,637	.....	.....216,719	.....	.....	.....(13,678)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/05/2024	..28,547	8,842,480	309.75.....	.....	.....318,015	.....	.....304,533	.....	.....208,843	.....	.....	.....(13,483)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/06/2024	..35,915	11,093,075	308.87.....	.....	.....414,100	.....	.....396,560	.....	.....275,070	.....	.....	.....(17,540)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/08/2024	..97,225	30,105,669	309.65.....	.....	.....1,088,918	.....	.....1,042,879	.....	.....716,190	.....	.....	.....(46,039)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/12/2021	11/11/2024	..20,566	6,343,057	308.43.....	.....	.....241,441	.....	.....231,261	.....	.....161,535	.....	.....	.....(10,180)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/15/2021	11/10/2023	7,175	2,995,971	417.54.....		59,411		55,714		34,918			(3,698)				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	10/28/2024	8,851	3,679,743	415.73.....	.....	.....111,615	.....	.....106,947	.....	.....67,013	.....	.....	.....(4,668)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	11/01/2024	9,173	3,806,512	414.97.....	.....	.....118,607	.....	.....113,665	.....	.....71,884	.....	.....	.....(4,942)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	11/01/2024	15,773	6,627,690	420.19.....	.....	.....173,977	.....	.....166,728	.....	.....99,022	.....	.....	.....(7,249)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	11/04/2024	7,390	3,034,498	410.65.....	.....	.....108,552	.....	.....104,041	.....	.....69,106	.....	.....	.....(4,510)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	11/08/2024	17,115	7,193,577	420.3.....	.....	.....189,125	.....	.....181,295	.....	.....107,576	.....	.....	.....(7,829)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	11/08/2024	8,290	3,455,923	416.88.....	.....	.....101,635	.....	.....97,428	.....	.....60,304	.....	.....	.....(4,208)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/15/2021	11/12/2024	9,815	4,117,663	419.51.....	.....	.....111,405	.....	.....106,810	.....	.....64,056	.....	.....	.....(4,595)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	90,969,502	4,682.8.....	.....	.....3,575,101	.....	.....3,140,559	.....	.....2,889,587	.....	.....	.....(434,543)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	80,508,002	4,682.8.....	.....	.....3,518,200	.....	.....3,090,573	.....	.....2,868,920	.....	.....	.....(427,626)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	9,137,161	4,682.8.....	.....	.....364,573	.....	.....320,260	.....	.....295,199	.....	.....	.....(44,313)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	4,059,339	4,682.8.....	.....	.....170,898	.....	.....150,126	.....	.....139,266	.....	.....	.....(20,772)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	4,619,753	4,682.8.....	.....	.....205,579	.....	.....180,591	.....	.....168,358	.....	.....	.....(24,988)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	12,894,065	4,682.8.....	.....	.....648,571	.....	.....569,740	.....	.....530,134	.....	.....	.....(78,832)	.....	.....	.....	03.....
NOV 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUF	11/16/2021	11/15/2022	#####	2,422,315	4,682.8.....	.....	.....128,625	.....	.....112,991	.....	.....106,303	.....	.....	.....(15,634)	.....	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/17/2021	11/15/2022	22,730	7,582,875	333.6.....	.....	.....187,072	.....	.....164,789	.....	.....165,652	.....	.....	.....(22,283)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/17/2021	11/15/2023	2,319	773,692	333.6.....	.....	.....28,096	.....	.....26,432	.....	.....23,312	.....	.....	.....(1,664)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	6,547	30,658,900	4,682.8.....	.....	.....2,035,547	.....	.....1,793,085	.....	.....2,212,519	.....	.....	.....(242,461)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	.....	.....	5,010.6.....	.....	.....(888,162)	.....	.....(782,370)	.....	.....(1,094,603)	.....	.....	.....105,792	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	11,141	52,168,780	4,682.8.....	.....	.....3,520,154	.....	.....3,100,856	.....	.....3,764,793	.....	.....	.....(419,298)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	.....	.....	5,080.84.....	.....	.....(1,246,376)	.....	.....(1,097,915)	.....	.....(1,547,520)	.....	.....	.....148,460	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	810	3,792,974	4,682.8.....	.....	.....253,226	.....	.....223,063	.....	.....273,722	.....	.....	.....(30,163)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8	11/17/2021	11/15/2022			5,034.01.....		(103,177)		(90,887)		(127,531)			12,290				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	2,328	11,721,139	5,034.01.....	.....	.....381,856	.....	.....336,372	.....	.....366,605	.....	.....	.....(45,484)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	281	1,317,834	4,682.8.....	.....	.....88,698	.....	.....78,133	.....	.....95,102	.....	.....	.....(10,565)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	.....	.....	5,069.13.....	.....	.....(32,543)	.....	.....(28,667)	.....	.....(40,363)	.....	.....	.....3,876	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	562	2,844,394	5,057.42.....	.....	.....86,905	.....	.....76,554	.....	.....83,252	.....	.....	.....(10,352)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	472	2,210,188	4,682.8.....	.....	.....151,205	.....	.....133,195	.....	.....159,500	.....	.....	.....(18,011)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	.....	.....	5,127.67.....	.....	.....(46,718)	.....	.....(41,154)	.....	.....(57,410)	.....	.....	.....5,565	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	822	3,848,185	4,682.8.....	.....	.....265,011	.....	.....233,445	.....	.....277,707	.....	.....	.....(31,566)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	.....	.....	5,151.08.....	.....	.....(76,473)	.....	.....(67,364)	.....	.....(93,256)	.....	.....	.....9,109	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	239	1,118,627	4,682.8.....	.....	.....79,046	.....	.....69,631	.....	.....80,726	.....	.....	.....(9,415)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8	11/17/2021	11/15/2022	.....	.....	5,268.15.....	.....	.....(16,039)	.....	.....(14,129)	.....	.....(18,928)	.....	.....	.....1,910	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/17/2021	11/15/2022	...57,194	23,209,358	405.8.....	.....	.....535,909	.....	.....472,075	.....	.....319,712	.....	.....	.....(63,834)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/17/2021	11/15/2023	...3,733	1,514,997	405.8.....	.....	.....49,318	.....	.....46,397	.....	.....33,300	.....	.....	.....(2,921)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/10/2023	...8,731	2,710,274	310.42.....	.....	.....69,237	.....	.....65,471	.....	.....46,166	.....	.....	.....(3,766)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/13/2023	4,265	1,335,145	313.03.....	.....	.....29,558	.....	.....27,957	.....	.....18,933	.....	.....	.....(1,601)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/16/2023	...12,604	3,926,093	311.5.....	.....	.....95,033	.....	.....89,907	.....	.....62,370	.....	.....	.....(5,126)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/17/2023	...13,258	4,088,894	308.41.....	.....	.....116,935	.....	.....110,636	.....	.....80,525	.....	.....	.....(6,299)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/12/2024	...29,140	8,998,562	308.8.....	.....	.....336,280	.....	.....324,193	.....	.....224,756	.....	.....	.....(12,088)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/13/2024	...41,646	12,932,600	310.54.....	.....	.....450,188	.....	.....434,021	.....	.....293,855	.....	.....	.....(16,167)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/15/2024	...111,026	34,343,651	309.33.....	.....	.....1,256,814	.....	.....1,211,762	.....	.....834,864	.....	.....	.....(45,051)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/19/2021	11/18/2024	...24,325	7,540,304	309.98.....	.....	.....269,279	.....	.....259,653	.....	.....177,236	.....	.....	.....(9,626)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/19/2021	11/01/2023	5,025	1,687,261	335.77.....	.....	.....55,109	.....	.....52,074	.....	.....44,654	.....	.....	.....(3,036)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEM	11/19/2021	11/07/2023	6,449	2,204,975	341.9.....	.....	.....53,466	.....	.....50,545	.....	.....40,727	.....	.....	.....(2,920)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/10/2023	5,026	1,708,669	339.97.....	.....	.....45,836	.....	.....43,343	.....	.....35,620	.....	.....	.....(2,493)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/17/2023	2,732	924,885	338.54.....	.....	.....26,806	.....	.....25,362	.....	.....21,118	.....	.....	.....(1,444)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	10/15/2024	9,124	3,010,526	329.95.....	.....	.....155,365	.....	.....149,633	.....	.....125,887	.....	.....	.....(5,733)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	10/25/2024	9,581	3,224,223	336.53.....	.....	.....130,669	.....	.....125,893	.....	.....100,867	.....	.....	.....(4,776)	.....	.....	.....	03.....
OCT 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	10/29/2024	9,952	3,362,374	337.87.....	.....	.....129,649	.....	.....124,928	.....	.....98,986	.....	.....	.....(4,721)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/01/2024	..29,081	9,810,388	337.35.....	.....	.....386,620	.....	.....372,581	.....	.....296,370	.....	.....	.....(14,039)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/05/2024	..38,332	12,953,997	337.94.....	.....	.....500,101	.....	.....482,008	.....	.....381,420	.....	.....	.....(18,093)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/06/2024	..25,756	8,713,241	338.3.....	.....	.....331,880	.....	.....319,884	.....	.....252,360	.....	.....	.....(11,996)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/08/2024	..36,230	12,236,398	337.74.....	.....	.....476,959	.....	.....459,752	.....	.....364,200	.....	.....	.....(17,208)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/08/2024	..10,997	3,682,819	334.89.....	.....	.....160,313	.....	.....154,529	.....	.....124,994	.....	.....	.....(5,784)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/12/2024	..20,812	7,077,721	340.08.....	.....	.....252,238	.....	.....243,171	.....	.....188,891	.....	.....	.....(9,067)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/13/2024	..24,965	8,414,403	337.05.....	.....	.....337,768	.....	.....325,639	.....	.....259,272	.....	.....	.....(12,130)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/15/2024	..34,051	11,571,204	339.82.....	.....	.....417,334	.....	.....402,374	.....	.....313,173	.....	.....	.....(14,960)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/15/2024	..11,958	4,028,448	336.88.....	.....	.....162,961	.....	.....157,119	.....	.....125,217	.....	.....	.....(5,841)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/19/2021	11/18/2024	1,525	513,659	336.81.....	.....	.....20,871	.....	.....20,125	.....	.....16,041	.....	.....	.....(746)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/21/2022	..31,840	12,928,170	406.03.....	.....	.....302,802	.....	.....271,017	.....	.....177,082	.....	.....	.....(31,786)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/21/2022	.....	.....	435.33.....	.....	.....(24,836)	.....	.....(22,228)	.....	.....(11,164)	.....	.....	.....2,607	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/11/2022	..15,539	6,288,478	404.69.....	.....	.....156,167	.....	.....139,308	.....	.....93,191	.....	.....	.....(16,859)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/11/2022	.....	.....	431.65.....	.....	.....(16,471)	.....	.....(14,693)	.....	.....(7,744)	.....	.....	.....1,778	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/11/2022	..52,011	21,082,009	405.34.....	.....	.....505,544	.....	.....450,968	.....	.....297,833	.....	.....	.....(54,576)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/11/2022	.....	.....	434.58.....	.....	.....(41,609)	.....	.....(37,117)	.....	.....(18,393)	.....	.....	.....4,492	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/22/2021	11/14/2022	..19,383	7,859,362	405.48.....	.....	.....187,820	.....	.....167,715	.....	.....110,554	.....	.....	.....(20,105)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/14/2022	.....	.....	435.07.....	.....	.....(14,925)	.....	.....(13,327)	.....	.....(6,625)	.....	.....	.....1,598	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/15/2022	..29,057	11,783,676	405.53.....	.....	.....281,276	.....	.....251,252	.....	.....165,474	.....	.....	.....(30,024)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/15/2022	.....	.....	434.12.....	.....	.....(24,699)	.....	.....(22,062)	.....	.....(11,205)	.....	.....	.....2,636	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/16/2022	..18,998	7,702,367	405.43.....	.....	.....185,041	.....	.....165,345	.....	.....109,178	.....	.....	.....(19,696)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/16/2022	.....	.....	439.81.....	.....	.....(9,119)	.....	.....(8,148)	.....	.....(3,687)	.....	.....	......971	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/17/2022	6,615	2,677,205	404.74.....	.....	.....66,808	.....	.....59,716	.....	.....39,984	.....	.....	.....(7,091)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/17/2022	.....	.....	430.43.....	.....	.....(8,136)	.....	.....(7,272)	.....	.....(3,946)	.....	.....	......864	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/18/2022	..22,291	9,034,745	405.31.....	.....	.....219,120	.....	.....195,926	.....	.....129,699	.....	.....	.....(23,194)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/18/2022	.....	.....	432.4.....	.....	.....(22,737)	.....	.....(20,330)	.....	.....(10,729)	.....	.....	.....2,407	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/18/2022	..17,183	6,967,834	405.51.....	.....	.....167,190	.....	.....149,493	.....	.....98,572	.....	.....	.....(17,697)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/18/2022	.....	.....	436.16.....	.....	.....(12,200)	.....	.....(10,909)	.....	.....(5,326)	.....	.....	.....1,291	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/18/2022	..25,790	10,465,954	405.81.....	.....	.....247,071	.....	.....220,919	.....	.....144,822	.....	.....	.....(26,152)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/22/2021	11/18/2022	.....	.....	434.52.....	.....	.....(21,406)	.....	.....(19,140)	.....	.....(9,713)	.....	.....	.....2,266	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/07/2022	2,030	8,887,260	4,378.09.....	.....	.....1,107,757	.....	.....974,966	.....	.....1,078,459	.....	.....	.....(132,791)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/07/2022	.....	.....	4,602.22.....	.....	.....(784,387)	.....	.....(690,360)	.....	.....(751,220)	.....	.....	.....94,027	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/11/2022	845	3,690,737	4,369.96.....	.....	.....467,988	.....	.....412,588	.....	.....455,436	.....	.....	.....(55,400)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/11/2022	.....	.....	4,592.02.....	.....	.....(334,250)	.....	.....(294,682)	.....	.....(320,158)	.....	.....	.....39,569	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/13/2022	716	3,112,239	4,349.01.....	.....	.....408,766	.....	.....360,676	.....	.....397,992	.....	.....	.....(48,090)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/13/2022	.....	.....	4,557.58.....	.....	.....(301,080)	.....	.....(265,659)	.....	.....(288,986)	.....	.....	.....35,421	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/14/2022	1,611	7,175,444	4,452.87.....	.....	.....797,782	.....	.....704,215	.....	.....771,813	.....	.....	.....(93,567)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/14/2022	.....	.....	4,663.35.....	.....	.....(564,706)	.....	.....(498,475)	.....	.....(537,094)	.....	.....	.....66,231	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031f	11/22/2021	10/17/2022	672	3,004,755	4,470.43.....		325,687		287,840		314,303			(37,847)				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/17/2022	.....	.....	4,670.05.....	.....	.....(234,021)	.....	.....(206,826)	.....	.....(222,181)	.....	.....	.....27,195	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/19/2022	720	3,231,368	4,487.45.....	.....	.....341,109	.....	.....301,711	.....	.....328,600	.....	.....	.....(39,399)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/19/2022	.....	.....	4,741.8.....	.....	.....(219,414)	.....	.....(194,071)	.....	.....(206,356)	.....	.....	.....25,343	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/21/2022	2,467	11,196,945	4,539.48.....	.....	.....1,082,205	.....	.....957,964	.....	.....1,037,276	.....	.....	.....(124,241)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/21/2022	.....	.....	4,756.17.....	.....	.....(733,185)	.....	.....(649,013)	.....	.....(688,136)	.....	.....	.....84,172	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/25/2022	931	4,234,608	4,546.4.....	.....	.....406,912	.....	.....360,755	.....	.....389,064	.....	.....	.....(46,157)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/25/2022	.....	.....	4,776.75.....	.....	.....(268,130)	.....	.....(237,716)	.....	.....(250,878)	.....	.....	.....30,415	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/27/2022	520	2,366,104	4,550.2.....	.....	.....226,567	.....	.....201,020	.....	.....216,387	.....	.....	.....(25,548)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/27/2022	.....	.....	4,765.05.....	.....	.....(154,095)	.....	.....(136,719)	.....	.....(144,017)	.....	.....	.....17,376	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/28/2022	1,538	7,073,503	4,598.2.....	.....	.....621,423	.....	.....551,559	.....	.....590,484	.....	.....	.....(69,864)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/28/2022	.....	.....	4,820.5.....	.....	.....(406,843)	.....	.....(361,103)	.....	.....(380,971)	.....	.....	.....45,740	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/31/2022	664	3,054,545	4,603.2.....	.....	.....267,243	.....	.....237,462	.....	.....253,492	.....	.....	.....(29,781)	.....	.....	.....	03.....
OCT 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	10/31/2022	.....	.....	4,833.74.....	.....	.....(171,901)	.....	.....(152,745)	.....	.....(160,834)	.....	.....	.....19,156	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/01/2022	662	3,052,994	4,610.59.....	.....	.....263,911	.....	.....234,588	.....	.....250,027	.....	.....	.....(29,323)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/01/2022	.....	.....	4,832.68.....	.....	.....(172,406)	.....	.....(153,250)	.....	.....(161,218)	.....	.....	.....19,156	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/02/2022	528	2,438,749	4,620.68.....	.....	.....207,246	.....	.....184,285	.....	.....196,018	.....	.....	.....(22,960)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/02/2022	.....	.....	4,885.94.....	.....	.....(122,335)	.....	.....(108,782)	.....	.....(114,649)	.....	.....	.....13,553	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/04/2022	1,828	8,562,682	4,683.54.....	.....	.....646,021	.....	.....574,865	.....	.....606,328	.....	.....	.....(71,156)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/04/2022	.....	.....	4,904.73.....	.....	.....(407,580)	.....	.....(362,687)	.....	.....(382,527)	.....	.....	.....44,893	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/07/2022	543	2,551,724	4,696.28.....	.....	.....188,902	.....	.....168,275	.....	.....176,673	.....	.....	.....(20,627)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/07/2022	.....	.....	4,910.3.....	.....	.....(120,815)	.....	.....(107,623)	.....	.....(113,091)	.....	.....	.....13,192	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/09/2022	706	3,307,143	4,681.09.....	.....	.....253,082	.....	.....225,605	.....	.....237,265	.....	.....	.....(27,478)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/09/2022	.....	.....	4,930.02.....	.....	.....(150,620)	.....	.....(134,267)	.....	.....(141,228)	.....	.....	.....16,353	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/10/2022	505	2,346,860	4,643.57.....	.....	.....193,150	.....	.....172,239	.....	.....182,229	.....	.....	.....(20,911)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/10/2022	.....	.....	4,859.32.....	.....	.....(126,786)	.....	.....(113,060)	.....	.....(118,650)	.....	.....	.....13,726	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/11/2022	1,340	6,257,280	4,668.88.....	.....	.....491,472	.....	.....438,415	.....	.....462,007	.....	.....	.....(53,057)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/11/2022	.....	.....	4,903.24.....	.....	.....(305,451)	.....	.....(272,476)	.....	.....(286,355)	.....	.....	.....32,975	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/15/2022	640	2,992,348	4,676.64.....	.....	.....233,207	.....	.....208,314	.....	.....218,734	.....	.....	.....(24,893)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/15/2022	.....	.....	4,912.87.....	.....	.....(144,332)	.....	.....(128,926)	.....	.....(135,100)	.....	.....	.....15,406	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/17/2022	490	2,294,858	4,685.01.....	.....	.....176,198	.....	.....157,496	.....	.....165,380	.....	.....	.....(18,703)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/17/2022	.....	.....	4,910.91.....	.....	.....(111,306)	.....	.....(99,491)	.....	.....(104,413)	.....	.....	.....11,815	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/18/2022	1,392	6,535,590	4,695.58.....	.....	.....492,496	.....	.....440,365	.....	.....461,396	.....	.....	.....(52,130)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/18/2022	.....	.....	4,923.47.....	.....	.....(308,311)	.....	.....(275,676)	.....	.....(289,125)	.....	.....	.....32,635	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/21/2022	843	3,957,653	4,696.34.....	.....	.....299,232	.....	.....267,821	.....	.....280,268	.....	.....	.....(31,411)	.....	.....	.....	03.....
NOV 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO0311	11/22/2021	11/21/2022	.....	.....	4,918.88.....	.....	.....(190,110)	.....	.....(170,153)	.....	.....(178,187)	.....	.....	.....19,956	.....	.....	.....	03.....
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/10/2023	2,678	1,178,283	439.96.....	.....	.....17,296	.....	.....16,516	.....	.....13,962	.....	.....	.....(780)	.....	.....	.....	03.....
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/22/2023	1,305	572,296	438.38.....	.....	.....9,157	.....	.....8,751	.....	.....7,497	.....	.....	.....(406)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/08/2024	20,968	9,259,403	441.6.....	.....	.....181,009	.....	.....175,616	.....	.....147,751	.....	.....	.....(5,393)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/11/2024	7,572	3,334,374	440.35.....	.....	.....68,359	.....	.....66,328	.....	.....56,253	.....	.....	.....(2,031)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/12/2024	7,907	3,484,847	440.74.....	.....	.....70,496	.....	.....68,403	.....	.....57,872	.....	.....	.....(2,093)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/15/2024	9,651	4,272,865	442.75.....	.....	.....80,521	.....	.....78,137	.....	.....65,264	.....	.....	.....(2,384)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/15/2024	11,033	4,855,928	440.12.....	.....	.....100,671	.....	.....97,691	.....	.....82,968	.....	.....	.....(2,980)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/18/2024	3,067	1,360,046	443.38.....	.....	.....25,103	.....	.....24,362	.....	.....20,268	.....	.....	.....(741)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/19/2024	3,832	1,687,976	440.52.....	.....	.....34,594	.....	.....33,574	.....	.....28,448	.....	.....	.....(1,020)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	11/24/2021	11/22/2024	...21,389	9,466,521	442.58.....	.....	.....180,471	.....	.....175,163	.....	.....146,490	.....	.....	.....(5,308)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/10/2023	3,195	1,320,415	413.3.....	.....	.....25,782	.....	.....24,655	.....	.....19,529	.....	.....	.....(1,127)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/13/2023	8,801	3,643,597	414.....	.....	.....69,176	.....	.....66,164	.....	.....52,046	.....	.....	.....(3,012)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/14/2023	3,474	1,446,076	416.27.....	.....	.....24,804	.....	.....23,725	.....	.....18,220	.....	.....	.....(1,078)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/15/2023	6,034	2,513,303	416.52.....	.....	.....42,661	.....	.....40,809	.....	.....31,263	.....	.....	.....(1,852)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/16/2023	3,933	1,635,017	415.69.....	.....	.....28,870	.....	.....27,618	.....	.....21,338	.....	.....	.....(1,252)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/17/2023	9,305	3,844,419	413.17.....	.....	.....76,019	.....	.....72,728	.....	.....57,732	.....	.....	.....(3,291)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/20/2023	9,723	4,036,997	415.22.....	.....	.....73,114	.....	.....69,961	.....	.....54,362	.....	.....	.....(3,152)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/21/2023	2,710	1,112,819	410.66.....	.....	.....24,659	.....	.....23,598	.....	.....19,194	.....	.....	.....(1,062)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/22/2023	9,658	4,001,469	414.32.....	.....	.....75,622	.....	.....72,370	.....	.....56,762	.....	.....	.....(3,251)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/22/2023	5,948	2,429,391	408.43.....	.....	.....59,243	.....	.....56,696	.....	.....47,071	.....	.....	.....(2,547)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/24/2023	...13,233	5,451,624	411.98.....	.....	.....114,463	.....	.....109,555	.....	.....87,964	.....	.....	.....(4,908)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/27/2023	...10,164	4,157,231	409.01.....	.....	.....99,405	.....	.....95,161	.....	.....78,575	.....	.....	.....(4,245)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/28/2023	5,826	2,370,724	406.92.....	.....	.....61,931	.....	.....59,290	.....	.....49,841	.....	.....	.....(2,641)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/12/2024	...60,790	24,981,634	410.95.....	.....	.....772,032	.....	.....749,811	.....	.....564,618	.....	.....	.....(22,222)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/13/2024	...43,210	17,760,964	411.04.....	.....	.....547,468	.....	.....531,725	.....	.....400,160	.....	.....	.....(15,744)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/14/2024	...19,106	7,874,451	412.15.....	.....	.....234,237	.....	.....227,507	.....	.....169,406	.....	.....	.....(6,730)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/15/2024	...71,664	29,558,608	412.46.....	.....	.....870,720	.....	.....845,727	.....	.....628,013	.....	.....	.....(24,993)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/18/2024	3,347	1,384,491	413.66.....	.....	.....39,293	.....	.....38,168	.....	.....28,006	.....	.....	.....(1,125)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/19/2024	...66,143	27,226,373	411.63.....	.....	.....826,124	.....	.....802,499	.....	.....600,683	.....	.....	.....(23,625)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/20/2024	...32,438	13,372,704	412.26.....	.....	.....398,009	.....	.....386,637	.....	.....287,492	.....	.....	.....(11,372)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/29/2021	11/21/2024	...20,419	8,418,356	412.29.....		250,331		243,185		180,855			(7,146)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/29/2021	11/22/2024	...41,854	17,217,185	411.36.....	528,201	.....	.....	.....513,138	.....	.....384,875	.....	.....	.....(15,064)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/29/2021	11/25/2024	...3,634	1,500,987	413.....	43,721	.....	.....	.....42,478	.....	.....31,376	.....	.....	.....(1,243)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/29/2021	11/26/2024	...61,787	25,124,870	406.64.....	897,758	.....	.....	.....872,249	.....	.....682,662	.....	.....	.....(25,509)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/29/2021	11/27/2024	...64,110	26,055,079	406.41.....	938,575	.....	.....	.....911,931	.....	.....714,768	.....	.....	.....(26,645)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/29/2024	...14,739	4,963,405	336.75.....	174,502	.....	.....	.....169,712	.....	.....156,207	.....	.....	.....(4,790)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/21/2023	5,036	1,727,357	343.01.....	32,458	.....	.....	.....31,103	.....	.....30,189	.....	.....	.....(1,354)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/29/2023	...3,171	1,084,646	342.....	21,747	.....	.....	.....20,850	.....	.....20,341	.....	.....	.....(897)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/12/2024	...6,897	2,329,011	337.67.....	78,028	.....	.....	.....75,852	.....	.....69,688	.....	.....	.....(2,175)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/19/2024	...32,574	11,061,900	339.59.....	343,964	.....	.....	.....334,436	.....	.....303,362	.....	.....	.....(9,528)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/20/2024	...19,156	6,516,608	340.19.....	197,771	.....	.....	.....192,298	.....	.....173,744	.....	.....	.....(5,473)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/21/2024	...7,516	2,552,748	339.65.....	79,292	.....	.....	.....77,099	.....	.....69,874	.....	.....	.....(2,192)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/22/2024	...26,503	9,012,118	340.04.....	275,622	.....	.....	.....268,008	.....	.....242,254	.....	.....	.....(7,614)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/26/2024	...31,977	10,743,131	335.96.....	389,098	.....	.....	.....378,389	.....	.....350,071	.....	.....	.....(10,709)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/30/2021	11/27/2024	...25,714	8,632,677	335.72.....	315,864	.....	.....	.....307,179	.....	.....284,486	.....	.....	.....(8,686)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/17/2023	7,548	2,356,854	312.25.....	42,193	.....	.....	.....40,423	.....	.....35,528	.....	.....	.....(1,770)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/20/2023	4,501	1,400,143	311.08.....	26,960	.....	.....	.....25,834	.....	.....23,014	.....	.....	.....(1,126)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/22/2023	...9,156	2,844,212	310.65.....	56,307	.....	.....	.....53,961	.....	.....48,276	.....	.....	.....(2,346)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/24/2023	...10,418	3,246,132	311.59.....	60,945	.....	.....	.....58,413	.....	.....51,693	.....	.....	.....(2,532)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/27/2023	2,422	744,932	307.63.....	17,629	.....	.....	.....16,899	.....	.....15,595	.....	.....	.....(729)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/19/2024	...42,193	12,983,242	307.71.....	424,041	.....	.....	.....412,294	.....	.....345,144	.....	.....	.....(11,746)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/20/2024	...38,835	11,973,666	308.32.....	381,362	.....	.....	.....370,807	.....	.....308,280	.....	.....	.....(10,554)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	11/30/2021	11/22/2024	...95,387	29,542,447	309.71.....	887,103			862,598		706,345			(24,506)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2021	11/25/2024	...16,526	5,129,770	310.4.....	.....	.....149,728	.....	.....145,604	.....	.....118,330	.....	.....	.....(4,125)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	11/30/2021	11/27/2024	..47,896	14,604,558	304.92.....	.....	.....538,834	.....	.....524,017	.....	.....450,718	.....	.....	.....(14,817)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/02/2022	8,680	2,630,662	303.08.....	.....	.....58,328	.....	.....53,264	.....	.....49,954	.....	.....	.....(5,064)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/02/2022	.....	.....	317.77.....	.....	.....(10,763)	.....	.....(9,828)	.....	.....(10,241)	.....	.....	.....935	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/16/2022	..11,311	3,456,828	305.63.....	.....	.....64,470	.....	.....59,097	.....	.....53,037	.....	.....	.....(5,372)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/16/2022	.....	.....	321.96.....	.....	.....(8,822)	.....	.....(8,087)	.....	.....(8,204)	.....	.....	.....735	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/28/2022	8,847	2,695,818	304.71.....	.....	.....55,029	.....	.....50,596	.....	.....46,011	.....	.....	.....(4,433)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/28/2022	.....	.....	322.74.....	.....	.....(6,635)	.....	.....(6,101)	.....	.....(6,171)	.....	.....	.....535	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/30/2022	3,012	910,922	302.46.....	.....	.....21,985	.....	.....20,224	.....	.....19,016	.....	.....	.....(1,761)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/30/2022	.....	.....	319.88.....	.....	.....(3,253)	.....	.....(2,992)	.....	.....(3,093)	.....	.....	.....261	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/22/2022	..15,783	6,397,655	405.35.....	.....	.....114,269	.....	.....104,908	.....	.....92,288	.....	.....	.....(9,361)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/22/2022	.....	.....	432.36.....	.....	.....(8,839)	.....	.....(8,114)	.....	.....(7,853)	.....	.....	.....724	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/23/2022	6,465	2,607,601	403.32.....	.....	.....52,499	.....	.....48,210	.....	.....43,540	.....	.....	.....(4,289)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/23/2022	.....	.....	436.64.....	.....	.....(2,263)	.....	.....(2,078)	.....	.....(1,972)	.....	.....	.....185	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/23/2022	6,876	2,782,535	404.65.....	.....	.....51,917	.....	.....47,676	.....	.....42,296	.....	.....	.....(4,241)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/23/2022	.....	.....	430.43.....	.....	.....(4,745)	.....	.....(4,357)	.....	.....(4,269)	.....	.....	.....388	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/25/2022	..26,294	10,643,273	404.78.....	.....	.....197,731	.....	.....181,669	.....	.....160,879	.....	.....	.....(16,062)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/25/2022	.....	.....	431.74.....	.....	.....(16,039)	.....	.....(14,736)	.....	.....(14,318)	.....	.....	.....1,303	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/25/2022	..16,584	6,639,347	400.34.....	.....	.....158,380	.....	.....145,514	.....	.....135,955	.....	.....	.....(12,866)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/25/2022	.....	.....	430.29.....	.....	.....(11,775)	.....	.....(10,818)	.....	.....(10,591)	.....	.....	.....957	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/25/2022	..41,686	16,692,938	400.44.....	.....	.....396,022	.....	.....363,852	.....	.....339,599	.....	.....	.....(32,170)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/01/2021	11/25/2022			429.12.....		(33,349)		(30,640)		(30,198)			2,709				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/01/2021	11/28/2022	...13,404	5,364,141	400.18.....	.....	.....129,620	.....	.....119,178	.....	.....111,450	.....	.....	.....(10,442)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/01/2021	11/28/2022	.....	.....	432.1.....	.....	.....(8,043)	.....	.....(7,395)	.....	.....(7,159)	.....	.....	......648	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/01/2021	11/29/2022	...17,510	7,018,369	400.83.....	.....	.....163,890	.....	.....150,724	.....	.....139,967	.....	.....	.....(13,166)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/01/2021	11/29/2022	.....	.....	430.52.....	.....	.....(12,432)	.....	.....(11,433)	.....	.....(11,190)	.....	.....	......999	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/01/2021	11/30/2022	6,060	2,409,289	397.6.....	.....	.....66,898	.....	.....61,539	.....	.....59,025	.....	.....	.....(5,359)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/01/2021	11/30/2022	.....	.....	426.94.....	.....	.....(6,181)	.....	.....(5,686)	.....	.....(5,676)	.....	.....	......495	.....	.....	.....	03.....
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/10/2023	...3,709	1,172,995	316.23.....	.....	.....15,807	.....	.....15,074	.....	.....17,563	.....	.....	.....(734)	.....	.....	.....	03.....
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/22/2023	6,536	2,061,906	315.47.....	.....	.....29,766	.....	.....28,408	.....	.....33,173	.....	.....	.....(1,359)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/08/2024	..44,260	13,977,640	315.81.....	.....	.....267,036	.....	.....258,839	.....	.....285,747	.....	.....	.....(8,197)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/11/2024	...12,083	3,779,250	312.77.....	.....	.....85,863	.....	.....83,235	.....	.....93,232	.....	.....	.....(2,628)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/12/2024	9,265	2,934,024	316.68.....	.....	.....53,446	.....	.....51,812	.....	.....56,916	.....	.....	.....(1,635)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/15/2024	..29,100	9,193,607	315.93.....	.....	.....175,274	.....	.....169,928	.....	.....187,313	.....	.....	.....(5,346)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/18/2024	5,359	1,698,449	316.95.....	.....	.....30,587	.....	.....29,657	.....	.....32,508	.....	.....	.....(930)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/19/2024	6,706	2,115,251	315.43.....	.....	.....41,613	.....	.....40,349	.....	.....44,569	.....	.....	.....(1,264)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	11/24/2021	11/22/2024	..23,526	7,442,578	316.36.....	.....	.....139,049	.....	.....134,835	.....	.....148,216	.....	.....	.....(4,214)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	12/06/2023	5,983	2,486,977	415.66.....	.....	.....48,943	.....	.....47,394	.....	.....33,334	.....	.....	.....(1,548)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	11/15/2024	..14,229	5,980,323	420.29.....	.....	.....144,567	.....	.....141,465	.....	.....90,006	.....	.....	.....(3,102)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	11/19/2024	8,715	3,682,155	422.5.....	.....	.....82,794	.....	.....81,024	.....	.....50,235	.....	.....	.....(1,770)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	11/22/2024	...15,632	6,547,762	418.86.....	.....	.....166,953	.....	.....163,395	.....	.....105,740	.....	.....	.....(3,559)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	11/29/2024	...12,996	5,387,815	414.58.....	.....	.....159,069	.....	.....155,700	.....	.....105,552	.....	.....	.....(3,369)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	12/02/2024	7,789	3,184,832	408.87.....	.....	.....112,946	.....	.....110,560	.....	.....79,369	.....	.....	.....(2,385)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/07/2021	12/06/2024	7,343	3,031,864	412.89.....		94,872		92,876		64,126			(1,996)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	11/30/2023	5,039	1,541,651	305.97.....	.....	.....46,808	.....	.....45,632	.....	.....36,038	.....	.....	.....(1,177)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/01/2023	8,349	2,564,618	307.18.....	.....	.....73,136	.....	.....71,300	.....	.....55,485	.....	.....	.....(1,836)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/01/2023	5,200	1,609,086	309.42.....	.....	.....40,615	.....	.....39,595	.....	.....29,992	.....	.....	.....(1,020)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/04/2023	9,167	2,829,170	308.61.....	.....	.....74,898	.....	.....73,026	.....	.....55,846	.....	.....	.....(1,872)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/07/2023	6,195	1,917,204	309.5.....	.....	.....48,441	.....	.....47,235	.....	.....35,746	.....	.....	.....(1,206)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/08/2023	5,507	1,717,086	311.8.....	.....	.....38,219	.....	.....37,268	.....	.....27,355	.....	.....	.....(950)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/08/2023	5,107	1,579,349	309.25.....	.....	.....40,499	.....	.....39,492	.....	.....29,976	.....	.....	.....(1,007)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	11/29/2024	..76,927	..23,432,043	304.6.....	.....	.....984,669	.....	.....968,273	.....	.....735,722	.....	.....	.....(16,396)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/02/2024	..22,574	6,941,041	307.48.....	.....	.....260,052	.....	.....255,734	.....	.....188,074	.....	.....	.....(4,318)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	11/29/2023	6,839	2,795,488	408.77.....	.....	.....70,781	.....	.....68,999	.....	.....53,590	.....	.....	.....(1,782)	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	11/30/2023	2,744	1,117,663	407.31.....	.....	.....30,074	.....	.....29,318	.....	.....23,083	.....	.....	.....(756)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/01/2023	5,909	2,387,405	404.03.....	.....	.....73,390	.....	.....71,547	.....	.....57,936	.....	.....	.....(1,842)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/01/2023	5,219	2,128,421	407.82.....	.....	.....56,157	.....	.....54,747	.....	.....42,888	.....	.....	.....(1,410)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/04/2023	5,562	2,263,450	406.96.....	.....	.....62,015	.....	.....60,464	.....	.....47,739	.....	.....	.....(1,550)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/05/2023	5,806	2,368,130	407.87.....	.....	.....62,532	.....	.....60,970	.....	.....47,773	.....	.....	.....(1,561)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/06/2023	8,565	3,499,831	408.6.....	.....	.....89,766	.....	.....87,528	.....	.....68,117	.....	.....	.....(2,238)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/07/2023	8,224	3,391,968	412.45.....	.....	.....74,016	.....	.....72,173	.....	.....54,136	.....	.....	.....(1,843)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/08/2023	11,115	4,551,770	409.53.....	.....	.....112,480	.....	.....109,683	.....	.....84,653	.....	.....	.....(2,796)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/03/2024	..35,314	10,804,607	305.96.....	.....	.....430,828	.....	.....423,681	.....	.....317,061	.....	.....	.....(7,147)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/04/2024	..37,910	11,571,985	305.25.....	.....	.....475,011	.....	.....467,137	.....	.....352,352	.....	.....	.....(7,873)	.....	.....	.....	03.....
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	11/29/2024	..64,387	26,142,883	406.03.....	.....	.....987,046	.....	.....970,611	.....	.....728,846	.....	.....	.....(16,436)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/06/2024	..79,254	24,459,403	308.62.....	.....	.....876,550	.....	.....862,049	.....	.....625,188	.....	.....	.....(14,502)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/02/2024	8,562	3,485,974	407.15.....	.....	.....127,315	.....	.....125,201	.....	.....93,107	.....	.....	.....(2,114)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/06/2024	..39,555	12,165,938	307.57.....	.....	.....455,278	.....	.....447,746	.....	.....328,755	.....	.....	.....(7,532)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/03/2024	..57,324	23,173,049	404.25.....	.....	.....925,775	.....	.....910,417	.....	.....694,130	.....	.....	.....(15,358)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/09/2024	..26,082	8,069,919	309.4.....	.....	.....280,387	.....	.....275,761	.....	.....198,175	.....	.....	.....(4,626)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/04/2024	..25,895	10,477,950	404.64.....	.....	.....413,794	.....	.....406,936	.....	.....309,287	.....	.....	.....(6,858)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/06/2024	..40,731	16,539,544	406.07.....	.....	.....625,625	.....	.....615,274	.....	.....462,032	.....	.....	.....(10,350)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/06/2024	..35,003	14,312,674	408.9.....	.....	.....495,641	.....	.....487,441	.....	.....357,029	.....	.....	.....(8,200)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/06/2024	3,795	1,570,719	413.92.....	.....	.....46,334	.....	.....45,567	.....	.....31,804	.....	.....	.....(767)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/10/2021	12/09/2024	991	409,328	412.9.....	.....	.....12,501	.....	.....12,295	.....	.....8,671	.....	.....	.....(206)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/12/2022	..24,818	9,983,136	402.26.....	.....	.....238,249	.....	.....227,061	.....	.....184,624	.....	.....	.....(11,189)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/12/2022	.....	.....	430.51.....	.....	.....(21,591)	.....	.....(20,577)	.....	.....(17,210)	.....	.....	.....1,014	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/01/2022	4,667	1,856,150	397.73.....	.....	.....55,396	.....	.....52,713	.....	.....45,163	.....	.....	.....(2,683)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/01/2022	.....	.....	423.6.....	.....	.....(7,420)	.....	.....(7,061)	.....	.....(6,126)	.....	.....	.....359	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/02/2022	..20,502	8,175,714	398.77.....	.....	.....231,676	.....	.....220,487	.....	.....186,752	.....	.....	.....(11,189)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/02/2022	.....	.....	424.34.....	.....	.....(30,548)	.....	.....(29,073)	.....	.....(25,164)	.....	.....	.....1,475	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/02/2022	..49,063	19,533,456	398.13.....	.....	.....572,075	.....	.....544,446	.....	.....464,269	.....	.....	.....(27,629)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/02/2022	.....	.....	427.04.....	.....	.....(56,913)	.....	.....(54,164)	.....	.....(45,994)	.....	.....	.....2,749	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/05/2022	..18,634	7,423,226	398.38.....	.....	.....215,404	.....	.....205,089	.....	.....174,349	.....	.....	.....(10,315)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/05/2022	.....	.....	424.32.....	.....	.....(28,323)	.....	.....(26,967)	.....	.....(23,253)	.....	.....	.....1,356	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/06/2022	..32,091	12,830,636	399.82.....	.....	.....345,941	.....	.....329,422	.....	.....275,699	.....	.....	.....(16,520)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/06/2022	.....	.....	427.93.....	.....	.....(34,658)	.....	.....(33,003)	.....	.....(28,086)	.....	.....	.....1,655	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/13/2021	12/07/2022	7,514	3,016,439	401.45.....	.....	.....74,688	.....	.....71,131	.....	.....58,418	.....	.....	.....(3,557)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/07/2022	.....	.....	432.04.....	.....	.....(5,410)	.....	.....(5,152)	.....	.....(4,289)	.....	.....	.....258	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/08/2022	3,858	1,553,254	402.63.....	.....	.....36,147	.....	.....34,431	.....	.....27,855	.....	.....	.....(1,716)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/08/2022	.....	.....	428.06.....	.....	.....(4,166)	.....	.....(3,969)	.....	.....(3,369)	.....	.....	.....198	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/09/2022	...28,787	11,569,298	401.9.....	.....	.....280,381	.....	.....267,104	.....	.....218,137	.....	.....	.....(13,277)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/09/2022	.....	.....	428.12.....	.....	.....(31,089)	.....	.....(29,617)	.....	.....(25,124)	.....	.....	.....1,472	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/09/2022	...43,279	17,402,959	402.11.....	.....	.....417,211	.....	.....397,454	.....	.....323,600	.....	.....	.....(19,756)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/13/2021	12/09/2022	.....	.....	430.78.....	.....	.....(35,922)	.....	.....(34,221)	.....	.....(28,641)	.....	.....	.....1,701	.....	.....	.....	03.....
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/14/2022	1,822	1,264,733	694.1.....	.....	.....34,657	.....	.....32,893	.....	.....30,337	.....	.....	.....(1,764)	.....	.....	.....	03.....
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/14/2022	.....	.....	742.45.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/30/2022	1,387	946,346	682.13.....	.....	.....34,115	.....	.....32,458	.....	.....28,967	.....	.....	.....(1,657)	.....	.....	.....	03.....
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/30/2022	.....	.....	735.76.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
DEC 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/12/2022	1,253	848,517	677.41.....	.....	.....29,248	.....	.....27,874	.....	.....25,360	.....	.....	.....(1,374)	.....	.....	.....	03.....
DEC 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/12/2022	.....	.....	724.62.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/22/2022	488	2,285,645	4,681.78.....	.....	.....164,017	.....	.....155,864	.....	.....167,109	.....	.....	.....(8,153)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/22/2022	.....	.....	4,884.85.....	.....	.....(106,317)	.....	.....(101,032)	.....	.....(111,524)	.....	.....	.....5,285	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/25/2022	832	3,900,709	4,685.93.....	.....	.....278,989	.....	.....265,242	.....	.....284,082	.....	.....	.....(13,747)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/25/2022	.....	.....	4,937.67.....	.....	.....(160,642)	.....	.....(152,727)	.....	.....(170,428)	.....	.....	.....7,916	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/25/2022	1,080	4,955,272	4,589.15.....	.....	.....427,150	.....	.....406,102	.....	.....436,496	.....	.....	.....(21,048)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/25/2022	.....	.....	4,835.57.....	.....	.....(264,524)	.....	.....(251,489)	.....	.....(275,296)	.....	.....	.....13,035	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/29/2022	1,081	4,992,087	4,618.71.....	.....	.....409,585	.....	.....389,634	.....	.....417,786	.....	.....	.....(19,951)	.....	.....	.....	03.....
NOV 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	11/29/2022	.....	.....	4,883.89.....	.....	.....(240,217)	.....	.....(228,516)	.....	.....(251,301)	.....	.....	.....11,701	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/02/2022	2,184	9,905,634	4,536.44.....	.....	.....945,203	.....	.....899,554	.....	.....968,017	.....	.....	.....(45,649)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/02/2022	.....	.....	4,791.11.....	.....	.....(596,138)	.....	.....(567,347)	.....	.....(615,890)	.....	.....	.....28,791	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/06/2022	1,337	6,106,245	4,568.32.....	.....	.....553,471	.....	.....527,041	.....	.....565,970	.....	.....	.....(26,430)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/06/2022	.....	.....	4,846.84.....	.....	.....(326,829)	.....	.....(311,222)	.....	.....(340,384)	.....	.....	.....15,607	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/09/2022	620	2,894,128	4,668.25.....	.....	.....218,555	.....	.....208,206	.....	.....222,808	.....	.....	.....(10,349)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/09/2022	.....	.....	4,879.02.....	.....	.....(142,443)	.....	.....(135,698)	.....	.....(148,714)	.....	.....	.....6,745	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/09/2022	749	3,524,029	4,706.99.....	.....	.....246,069	.....	.....234,417	.....	.....250,877	.....	.....	.....(11,652)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/09/2022	.....	.....	4,952.83.....	.....	.....(144,368)	.....	.....(137,532)	.....	.....(153,086)	.....	.....	.....6,836	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/12/2022	495	2,329,015	4,708.79.....	.....	.....162,881	.....	.....155,232	.....	.....165,910	.....	.....	.....(7,649)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/13/2021	12/12/2022	.....	.....	4,937.84.....	.....	.....(99,512)	.....	.....(94,838)	.....	.....(105,278)	.....	.....	.....4,673	.....	.....	.....	03.....
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	12/13/2023	4,734	1,488,922	314.53.....	.....	.....24,407	.....	.....23,870	.....	.....26,245	.....	.....	.....(537)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	11/22/2024	...13,445	4,262,476	317.04.....	.....	.....79,453	.....	.....78,267	.....	.....81,314	.....	.....	.....(1,186)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	11/26/2024	7,580	2,371,852	312.91.....	.....	.....55,970	.....	.....55,138	.....	.....58,458	.....	.....	.....(832)	.....	.....	.....	03.....
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	11/29/2024	..28,118	8,826,531	313.91.....	.....	.....197,389	.....	.....194,462	.....	.....205,209	.....	.....	.....(2,927)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	12/02/2024	8,164	2,558,849	313.44.....	.....	.....58,839	.....	.....57,969	.....	.....61,292	.....	.....	.....(870)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	12/03/2024	7,178	2,255,969	314.31.....	.....	.....49,462	.....	.....48,731	.....	.....51,308	.....	.....	.....(731)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	12/06/2024	..27,197	8,573,465	315.23.....	.....	.....178,871	.....	.....176,235	.....	.....184,643	.....	.....	.....(2,635)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	12/09/2024	..12,844	4,064,865	316.49.....	.....	.....79,114	.....	.....77,952	.....	.....81,120	.....	.....	.....(1,162)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/14/2021	12/13/2024	..17,119	5,419,007	316.55.....	.....	.....105,395	.....	.....103,853	.....	.....107,988	.....	.....	.....(1,543)	.....	.....	.....	03.....
NOV 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/15/2021	11/22/2023	5,072	1,103,883	217.64.....	.....	.....22,774	.....	.....22,289	.....	.....20,770	.....	.....	.....(485)	.....	.....	.....	03.....
DEC 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/15/2021	12/08/2023	6,841	1,492,829	218.23.....	.....	.....29,825	.....	.....29,205	.....	.....27,026	.....	.....	.....(620)	.....	.....	.....	03.....
DEC 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/15/2021	12/08/2022	2,384	507,683	212.93.....	.....	.....10,658	.....	.....10,209	.....	.....9,752	.....	.....	.....(449)	.....	.....	.....	03.....
DEC 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/15/2021	12/08/2022			221.89.....		(2,623)		(2,512)		(2,734)			111				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	12/15/2021	11/03/2023	2,091	812,441	388.62.....	.....	.....21,575	.....	.....21,103	.....	.....16,405	.....	.....	.....(472)	.....	.....	.....	03.....
NOV 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	12/15/2021	11/17/2023	2,252	874,339	388.3.....	.....	.....23,778	.....	.....23,269	.....	.....18,148	.....	.....	.....(510)	.....	.....	.....	03.....
DEC 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	12/15/2021	12/01/2023	3,244	1,275,614	393.26.....	.....	.....28,544	.....	.....27,945	.....	.....20,478	.....	.....	.....(600)	.....	.....	.....	03.....
DEC 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	12/15/2021	12/08/2023	962	378,290	393.2.....	.....	.....8,543	.....	.....8,366	.....	.....6,132	.....	.....	.....(178)	.....	.....	.....	03.....
DEC 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	12/15/2021	12/08/2022	954	364,571	382.21.....	.....	.....9,500	.....	.....9,100	.....	.....7,961	.....	.....	.....(400)	.....	.....	.....	03.....
DEC 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3	12/15/2021	12/08/2022	.....	.....	398.32.....	.....	.....(2,365)	.....	.....(2,265)	.....	.....(2,355)	.....	.....	.....100	.....	.....	.....	03.....
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	12/13/2023	4,535	1,987,284	438.25.....	.....	.....40,288	.....	.....39,456	.....	.....26,897	.....	.....	.....(832)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	11/22/2024	6,800	2,998,010	440.9.....	.....	.....72,218	.....	.....71,207	.....	.....49,832	.....	.....	.....(1,011)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	11/26/2024	7,018	3,097,917	441.4.....	.....	.....73,537	.....	.....72,510	.....	.....50,574	.....	.....	.....(1,026)	.....	.....	.....	03.....
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	11/29/2024	13,267	5,811,685	438.06.....	.....	.....154,903	.....	.....152,747	.....	.....109,297	.....	.....	.....(2,155)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	12/03/2024	10,809	4,765,732	440.9.....	.....	.....115,611	.....	.....114,008	.....	.....79,893	.....	.....	.....(1,603)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	12/06/2024	6,001	2,654,098	442.29.....	.....	.....61,492	.....	.....60,641	.....	.....42,052	.....	.....	.....(850)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	12/06/2024	14,449	6,444,425	446.01.....	.....	.....131,036	.....	.....129,224	.....	.....86,977	.....	.....	.....(1,812)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	12/09/2024	6,644	2,938,012	442.22.....	.....	.....68,369	.....	.....67,427	.....	.....46,803	.....	.....	.....(943)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8P	12/14/2021	12/13/2024	13,165	5,862,609	445.31.....	.....	.....122,811	.....	.....121,124	.....	.....82,072	.....	.....	.....(1,687)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/17/2021	12/15/2022	..46,960	18,881,139	402.07.....	.....	.....435,318	.....	.....421,979	.....	.....355,426	.....	.....	.....(13,338)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/17/2021	12/15/2023	...3,628	1,458,750	402.07.....	.....	.....47,419	.....	.....46,699	.....	.....39,210	.....	.....	.....(720)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/17/2021	12/15/2022	..28,207	9,393,558	333.02.....	.....	.....230,448	.....	.....223,387	.....	.....222,335	.....	.....	.....(7,061)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/17/2021	12/15/2023	2,137	711,700	333.02.....	.....	.....25,728	.....	.....25,337	.....	.....22,516	.....	.....	.....(391)	.....	.....	.....	03.....
DEC 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	..100,422,744	4,709.85.....	.....	.....2,852,006	.....	.....2,772,341	.....	.....3,243,019	.....	.....	.....(79,665)	.....	.....	.....	03.....
DEC 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	..88,881,557	4,709.85.....	.....	.....2,781,993	.....	.....2,704,283	.....	.....3,255,223	.....	.....	.....(77,709)	.....	.....	.....	03.....
DEC 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	..9,024,755	4,709.85.....		261,718		254,407		296,825			(7,311)				03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	5,411,266	4,709.85.....		162,338		157,803	.....	.....190,024			(4,535)				03.....
DEC 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	4,862,665	4,709.85.....		154,633		150,313	.....	.....182,632			(4,319)				03.....
DEC 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	14,974,115	4,709.85.....		533,079		518,188	.....	.....647,408			(14,890)				03.....
DEC 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUI	12/20/2021	12/15/2022	#####	3,428,581	4,709.85.....		128,915		125,314	.....	.....161,333			(3,601)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/13/2022	...19,818	7,958,609	401.58.....		164,095		159,935	.....	.....154,137			(4,160)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/13/2022			430.85.....		(11,296)		(11,010)	.....	.....(13,341)			286				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/14/2022	8,466	3,391,253	400.56.....		74,165		72,290	.....	.....70,244			(1,875)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/14/2022			430.46.....		(4,995)		(4,869)	.....	.....(5,973)			126				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/15/2022	5,169	2,073,757	401.23.....		43,726		42,623	.....	.....41,199			(1,102)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/15/2022			427.22.....		(4,290)		(4,182)	.....	.....(5,101)			108				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/16/2022	...19,184	7,711,876	402.....		155,964		152,043	.....	.....145,930			(3,921)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/16/2022			428.39.....		(14,388)		(14,026)	.....	.....(16,930)			362				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/16/2022	...18,876	7,562,283	400.62.....		165,358		161,201	.....	.....156,448			(4,157)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/16/2022			429.76.....		(12,270)		(11,961)	.....	.....(14,488)			308				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/16/2022	...29,995	12,024,048	400.87.....		259,156		252,641	.....	.....244,811			(6,515)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/16/2022			428.2.....		(22,796)		(22,223)	.....	.....(26,983)			573				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/19/2022	...27,616	11,070,246	400.87.....		239,703		233,727	.....	.....226,307			(5,976)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/19/2022			429.25.....		(19,055)		(18,580)	.....	.....(22,712)			475				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/20/2022	...22,115	8,833,430	399.43.....		207,440		202,282	.....	.....197,926			(5,157)				03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/21/2021	12/20/2022			427.64.....		(18,134)		(17,684)	.....	.....(21,489)			451				03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	8,835	41,613,833	4,709.85.....		2,563,307		2,498,686	.....	.....2,971,304			(64,621)				03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022			5,039.54.....		(1,105,186)		(1,077,325)		(1,495,267)			27,862				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)
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	...11,422	...53,794,023	4,709.85.....	.....	...3,360,587	.....	.....3,275,866	.....	.....3,840,992	.....	.....	.....(84,721)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	.....	.....	5,110.19.....	.....	....(1,176,548)	.....	.....(1,146,887)	.....	.....(1,612,590)	.....	.....	.....29,661	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	760	3,580,240	4,709.85.....	.....	.....222,246	.....	.....216,643	.....	.....255,636	.....	.....	.....(5,603)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	.....	.....	5,063.09.....	.....	.....(89,172)	.....	.....(86,924)	.....	.....(121,308)	.....	.....	.....2,248	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	385	1,813,575	4,709.85.....	.....	.....113,756	.....	.....110,889	.....	.....129,493	.....	.....	.....(2,868)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	.....	.....	5,098.41.....	.....	.....(40,976)	.....	.....(39,943)	.....	.....(56,093)	.....	.....	.....1,033	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	515	2,423,830	4,709.85.....	.....	.....153,672	.....	.....149,798	.....	.....173,066	.....	.....	.....(3,874)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	.....	.....	5,157.29.....	.....	.....(46,454)	.....	.....(45,283)	.....	.....(63,824)	.....	.....	.....1,171	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	2,266	11,473,721	5,063.09.....	.....	.....336,047	.....	.....327,576	.....	.....361,638	.....	.....	.....(8,472)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	859	4,047,127	4,709.85.....	.....	.....257,550	.....	.....251,057	.....	.....288,972	.....	.....	.....(6,493)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	.....	.....	5,180.84.....	.....	.....(72,682)	.....	.....(70,850)	.....	.....(99,591)	.....	.....	.....1,832	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	536	2,725,167	5,086.64.....	.....	.....74,737	.....	.....72,853	.....	.....80,487	.....	.....	.....(1,884)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	295	1,388,605	4,709.85.....	.....	.....91,000	.....	.....88,706	.....	.....99,149	.....	.....	.....(2,294)	.....	.....	.....	03.....
DEC 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BI	12/21/2021	12/15/2022	.....	.....	5,298.58.....	.....	.....(17,853)	.....	.....(17,403)	.....	.....(24,657)	.....	.....	.....450	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/13/2024	...26,103	8,865,864	339.65.....	.....	.....303,676	.....	.....302,273	.....	.....245,457	.....	.....	.....(1,403)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/13/2024	6,497	2,238,131	344.48.....	.....	.....62,800	.....	.....62,510	.....	.....49,013	.....	.....	.....(290)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/17/2024	..25,597	8,689,302	339.47.....	.....	.....300,582	.....	.....299,198	.....	.....243,128	.....	.....	.....(1,384)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/18/2024	..15,689	5,306,546	338.24.....	.....	.....192,924	.....	.....192,037	.....	.....157,323	.....	.....	.....(887)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/19/2024	8,502	2,855,274	335.83.....	.....	.....114,150	.....	.....113,625	.....	.....94,523	.....	.....	.....(525)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	11/30/2023	4,914	1,668,120	339.46.....	.....	.....42,294	.....	.....41,993	.....	.....36,474	.....	.....	.....(301)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/20/2024	..25,360	8,567,846	337.85.....	.....	.....316,730	.....	.....315,276	.....	.....258,851	.....	.....	.....(1,454)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMI	12/22/2021	12/08/2023	7,596	2,592,884	341.35.....		60,132		59,709		51,010			(423)				03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/15/2023	4,506	1,526,288	338.74.....	.....	.....40,749	.....	.....40,465	.....	.....35,230	.....	.....	.....(284)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/18/2023	6,187	2,104,770	340.2.....	.....	.....52,354	.....	.....51,991	.....	.....44,736	.....	.....	.....(363)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/20/2023	2,064	712,885	345.44.....	.....	.....13,487	.....	.....13,394	.....	.....11,022	.....	.....	.....(93)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	11/15/2024	6,221	2,113,236	339.7.....	.....	.....70,933	.....	.....70,596	.....	.....57,524	.....	.....	.....(336)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	11/21/2024	6,639	2,248,591	338.68.....	.....	.....78,965	.....	.....78,593	.....	.....64,446	.....	.....	.....(372)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	11/27/2024	...11,553	3,892,485	336.93.....	.....	.....147,158	.....	.....146,467	.....	.....121,379	.....	.....	.....(690)	.....	.....	.....	03.....
NOV 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	11/29/2024	...18,065	6,060,322	335.48.....	.....	.....242,817	.....	.....241,680	.....	.....202,077	.....	.....	.....(1,137)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/03/2024	...17,759	5,952,592	335.18.....	.....	.....241,857	.....	.....240,729	.....	.....201,542	.....	.....	.....(1,128)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/04/2024	...13,223	4,410,611	333.56.....	.....	.....190,754	.....	.....189,865	.....	.....160,548	.....	.....	.....(889)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/06/2024	...14,366	4,839,271	336.85.....	.....	.....184,489	.....	.....183,631	.....	.....152,087	.....	.....	.....(858)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/06/2024	...19,402	6,572,774	338.76.....	.....	.....232,270	.....	.....231,190	.....	.....189,080	.....	.....	.....(1,080)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/10/2024	...21,505	7,264,533	337.81.....	.....	.....267,305	.....	.....266,067	.....	.....218,866	.....	.....	.....(1,239)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/11/2024	...15,201	5,107,327	335.99.....	.....	.....201,973	.....	.....201,038	.....	.....167,298	.....	.....	.....(935)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/12/2024	...14,098	4,751,087	337.....	.....	.....180,721	.....	.....179,885	.....	.....148,699	.....	.....	.....(836)	.....	.....	.....	03.....
DEC 24 NYSE Zebra Edge Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/22/2021	12/13/2024	...12,998	4,393,702	338.04.....	.....	.....160,504	.....	.....159,762	.....	.....131,149	.....	.....	.....(742)	.....	.....	.....	03.....
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/20/2023	2,565	812,142	316.68.....	.....	.....14,076	.....	.....14,037	.....	.....12,217	.....	.....	.....(39)	.....	.....	.....	03.....
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/27/2023	1,914	605,979	316.6.....	.....	.....10,631	.....	.....10,602	.....	.....9,236	.....	.....	.....(29)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/13/2024	...17,897	5,683,636	317.57.....	.....	.....122,963	.....	.....122,735	.....	.....106,225	.....	.....	.....(228)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/16/2024	...13,900	4,411,885	317.41.....	.....	.....96,479	.....	.....96,301	.....	.....83,457	.....	.....	.....(178)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/17/2024	...12,845	4,091,261	318.51.....	.....	.....84,211	.....	.....84,055	.....	.....72,206	.....	.....	.....(156)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/20/2024	...31,505	10,007,264	317.64.....	.....	.....216,615	.....	.....216,216	.....	.....187,021	.....	.....	.....(399)	.....	.....	.....	03.....
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/28/2021	12/23/2024	...17,553	5,584,570	318.15.....		117,735		117,519		101,242			(216)				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)
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMI	12/28/2021	12/27/2024	...16,340	5,195,666	317.98.....	.....	.....110,855	.....	.....110,652	.....	.....95,451	.....	.....	.....(203)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/21/2022	9,706	3,886,860	400.45.....	.....	.....103,857	.....	.....103,564	.....	.....81,816	.....	.....	.....(293)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/21/2022	.....	.....	431.45.....	.....	.....(7,765)	.....	.....(7,743)	.....	.....(6,439)	.....	.....	.....22	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/22/2022	5,290	2,120,761	400.9.....	.....	.....55,439	.....	.....55,283	.....	.....43,439	.....	.....	.....(156)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/22/2022	.....	.....	426.86.....	.....	.....(6,665)	.....	.....(6,647)	.....	.....(5,605)	.....	.....	.....19	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/23/2022	...27,195	...10,929,490	401.9.....	.....	.....271,130	.....	.....270,370	.....	.....210,240	.....	.....	.....(759)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/23/2022	.....	.....	428.18.....	.....	.....(30,458)	.....	.....(30,373)	.....	.....(25,440)	.....	.....	.....85	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/23/2022	...20,302	8,160,226	401.94.....	.....	.....202,006	.....	.....201,440	.....	.....156,564	.....	.....	.....(566)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/23/2022	.....	.....	429.73.....	.....	.....(19,490)	.....	.....(19,435)	.....	.....(16,259)	.....	.....	.....55	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/23/2022	...28,427	...11,424,640	401.89.....	.....	.....283,704	.....	.....282,910	.....	.....219,907	.....	.....	.....(795)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/23/2022	.....	.....	431.43.....	.....	.....(23,026)	.....	.....(22,962)	.....	.....(19,121)	.....	.....	.....65	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/28/2022	...28,164	...11,322,845	402.03.....	.....	.....280,797	.....	.....280,021	.....	.....217,515	.....	.....	.....(776)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/28/2022	.....	.....	430.56.....	.....	.....(25,629)	.....	.....(25,559)	.....	.....(21,322)	.....	.....	.....71	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/28/2022	8,428	3,377,641	400.77.....	.....	.....89,504	.....	.....89,257	.....	.....70,307	.....	.....	.....(247)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/29/2021	12/28/2022	.....	.....	435.27.....	.....	.....(4,804)	.....	.....(4,791)	.....	.....(3,893)	.....	.....	.....13	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/27/2024	...21,444	6,652,345	310.22.....	.....	.....240,387	.....	.....239,947	.....	.....157,924	.....	.....	.....(440)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/08/2023	4,140	1,283,834	310.08.....	.....	.....34,158	.....	.....34,061	.....	.....23,035	.....	.....	.....(96)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/11/2023	5,971	1,860,815	311.64.....	.....	.....45,559	.....	.....45,431	.....	.....30,077	.....	.....	.....(128)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/14/2023	...15,157	4,689,474	309.39.....	.....	.....130,048	.....	.....129,684	.....	.....88,671	.....	.....	.....(364)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/15/2023	3,493	1,081,945	309.72.....	.....	.....29,518	.....	.....29,436	.....	.....20,028	.....	.....	.....(83)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/15/2023	2,661	816,057	306.62.....	.....	.....26,189	.....	.....26,116	.....	.....18,518	.....	.....	.....(73)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/18/2023	9,591	2,974,126	310.09.....		79,703		79,481		53,854			(222)				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/21/2023	...10,626	3,294,722	310.05.....	.....	.....88,731	.....	.....88,484	.....	.....59,988	.....	.....	.....(246)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/21/2023	6,204	1,937,823	312.35.....	.....	.....46,034	.....	.....45,906	.....	.....30,125	.....	.....	.....(128)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/21/2023	2,520	782,219	310.37.....	.....	.....20,692	.....	.....20,634	.....	.....13,937	.....	.....	.....(57)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/10/2024	...35,563	10,979,576	308.74.....	.....	.....417,860	.....	.....417,083	.....	.....279,488	.....	.....	.....(777)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/11/2024	...32,724	10,120,564	309.27.....	.....	.....377,308	.....	.....376,608	.....	.....250,560	.....	.....	.....(701)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/13/2024	...74,181	22,908,722	308.82.....	.....	.....870,890	.....	.....869,276	.....	.....581,586	.....	.....	.....(1,614)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/13/2024	...33,585	10,321,952	307.34.....	.....	.....416,452	.....	.....415,680	.....	.....283,341	.....	.....	.....(772)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/16/2024	...27,159	8,417,552	309.94.....	.....	.....306,078	.....	.....305,512	.....	.....201,593	.....	.....	.....(566)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/17/2024	...47,685	14,752,816	309.38.....	.....	.....549,332	.....	.....548,318	.....	.....364,330	.....	.....	.....(1,014)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/18/2024	...50,000	15,466,639	309.33.....	.....	.....577,005	.....	.....575,941	.....	.....383,199	.....	.....	.....(1,065)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/20/2024	...111,234	34,447,069	309.68.....	.....	.....1,268,072	.....	.....1,265,737	.....	.....838,476	.....	.....	.....(2,335)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/27/2024	...27,505	8,505,637	309.24.....	.....	.....319,883	.....	.....319,297	.....	.....212,802	.....	.....	.....(585)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/08/2023	6,442	2,664,177	413.57.....	.....	.....57,526	.....	.....57,364	.....	.....40,099	.....	.....	.....(163)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/11/2023	5,850	2,396,983	409.74.....	.....	.....61,016	.....	.....60,844	.....	.....44,233	.....	.....	.....(172)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/12/2023	2,804	1,151,538	410.63.....	.....	.....28,268	.....	.....28,188	.....	.....20,320	.....	.....	.....(79)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/13/2023	3,540	1,464,372	413.69.....	.....	.....31,610	.....	.....31,522	.....	.....22,024	.....	.....	.....(89)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/14/2023	3,060	1,252,945	409.51.....	.....	.....32,279	.....	.....32,189	.....	.....23,459	.....	.....	.....(90)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/15/2023	...12,160	5,011,517	412.13.....	.....	.....115,885	.....	.....115,561	.....	.....82,040	.....	.....	.....(324)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/15/2023	4,296	1,764,372	410.68.....	.....	.....43,349	.....	.....43,228	.....	.....31,145	.....	.....	.....(121)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/18/2023	...12,189	4,988,559	409.27.....	.....	.....130,300	.....	.....129,937	.....	.....94,907	.....	.....	.....(363)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/19/2023	5,719	2,331,861	407.76.....	.....	.....64,793	.....	.....64,613	.....	.....47,889	.....	.....	.....(180)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/20/2023	...10,049	4,095,196	407.53.....		114,959		114,639		85,137			(319)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/21/2023	5,511	2,250,658	408.41.....	.....	.....61,004	.....	.....60,835	.....	.....44,826	.....	.....	.....(169)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/21/2023	2,135	878,655	411.49.....	.....	.....20,990	.....	.....20,932	.....	.....14,964	.....	.....	.....(58)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/21/2023	...10,047	4,122,022	410.26.....	.....	.....103,689	.....	.....103,401	.....	.....74,781	.....	.....	.....(288)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/27/2023	8,985	3,686,725	410.33.....	.....	.....92,813	.....	.....92,557	.....	.....67,038	.....	.....	.....(255)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/10/2024	...49,668	...20,280,137	408.31.....	.....	.....738,074	.....	.....736,702	.....	.....519,287	.....	.....	.....(1,372)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/11/2024	...31,372	12,806,621	408.22.....	.....	.....467,754	.....	.....466,886	.....	.....329,292	.....	.....	.....(869)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/12/2024	...33,638	13,701,053	407.31.....	.....	.....514,996	.....	.....514,041	.....	.....365,521	.....	.....	.....(955)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/13/2024	...79,024	...32,149,293	406.83.....	.....	.....1,227,241	.....	.....1,224,966	.....	.....874,655	.....	.....	.....(2,275)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/13/2024	4,321	1,767,058	408.94.....	.....	.....63,174	.....	.....63,057	.....	.....44,181	.....	.....	.....(117)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/16/2024	2,056	833,797	405.49.....	.....	.....33,209	.....	.....33,147	.....	.....23,950	.....	.....	.....(61)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/17/2024	...68,774	27,937,920	406.23.....	.....	.....1,087,999	.....	.....1,085,990	.....	.....779,947	.....	.....	.....(2,009)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/18/2024	...41,538	16,840,087	405.41.....	.....	.....672,922	.....	.....671,681	.....	.....485,700	.....	.....	.....(1,242)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/19/2024	...17,270	7,036,944	407.46.....	.....	.....264,235	.....	.....263,748	.....	.....187,309	.....	.....	.....(487)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/20/2024	...19,268	7,816,326	405.66.....	.....	.....310,218	.....	.....309,646	.....	.....223,453	.....	.....	.....(571)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/20/2024	...34,473	14,035,884	407.16.....	.....	.....531,913	.....	.....530,933	.....	.....378,279	.....	.....	.....(980)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/20/2024	6,060	2,495,068	411.72.....	.....	.....81,993	.....	.....81,842	.....	.....55,906	.....	.....	.....(151)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/27/2024	...39,009	15,903,205	407.68.....	.....	.....595,278	.....	.....594,189	.....	.....421,405	.....	.....	.....(1,089)	.....	.....	.....	03.....
DEC 24 JPMorgan MOZAIC2 Cal	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	12/27/2021	12/27/2024	...45,717	...18,621,730	407.33.....	.....	.....704,492	.....	.....703,203	.....	.....500,329	.....	.....	.....(1,289)	.....	.....	.....	03.....
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	12/28/2021	12/27/2023	2,506	1,101,124	439.46.....	.....	.....18,585	.....	.....18,559	.....	.....14,233	.....	.....	.....(26)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	12/28/2021	12/13/2024	...11,590	5,146,557	444.04.....	.....	.....99,929	.....	.....99,837	.....	.....76,104	.....	.....	.....(93)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	12/28/2021	12/17/2024	9,358	4,157,826	444.3.....	.....	.....80,217	.....	.....80,143	.....	.....61,008	.....	.....	.....(74)	.....	.....	.....	03.....
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	12/28/2021	12/20/2024	...19,692	8,710,940	442.36.....	.....	.....180,593	.....	.....180,427	.....	.....139,129	.....	.....	.....(166)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8P	12/28/2021	12/27/2024	9,600	4,243,481	442.05.....		89,393		89,311	.....	.....69,036			(82)	(21,034)			03.....
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....											..421,484,718	..572,292,662	0	523,897,971	XXX	...1,665,331,745	0	0	(329,211,625)	..(160,123,386)	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....											..421,484,718	..572,292,662	0	523,897,971	XXX	...1,665,331,745	0	0	(329,211,625)	..(160,123,386)	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....											..421,484,718	..572,292,662	0	523,897,971	XXX	...1,665,331,745	0	0	(329,211,625)	..(160,123,386)	0	XXX	XXX
0499999999. Total-Purchased Options.....											..421,484,718	..572,292,662	0	523,897,971	XXX	...1,665,331,745	0	0	(329,211,625)	..(160,123,386)	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	12/27/2022	...32,259	9,212,559	285.58.....		(512,275)		(356,710)	.....	.....(602,191)			155,565				03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/17/2023	...32,033	9,181,847	286.64.....		(485,936)		(344,129)	.....	.....(570,783)			141,807				03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/28/2022	...23,164	6,204,903	267.87.....		(727,808)		(106,798)	.....	.....(826,426)			621,011				03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	02/06/2023	...27,446	7,751,512	282.43.....		(509,668)		(366,267)	.....	.....(592,858)			143,401				03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/03/2023	...28,488	8,157,633	286.35.....		(436,441)		(305,675)	.....	.....(513,311)			130,766				03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	12/19/2022	...26,112	7,402,942	283.51.....		(456,433)		(315,647)	.....	.....(535,245)			140,786				03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/11/2023	...27,355	7,830,150	286.24.....		(422,638)		(297,912)	.....	.....(496,285)			124,726				03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/25/2022	...23,270	6,533,097	280.75.....		(447,718)		(253,542)	.....	.....(531,524)			194,176				03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/28/2022	...19,555	5,268,902	269.44.....		(584,108)		(206,721)	.....	.....(666,833)			377,387				03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	12/12/2022	...23,220	6,555,408	282.32.....		(427,941)		(294,103)	.....	.....(500,918)			133,838				03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/20/2022	...18,388	4,908,893	266.96.....		(595,040)		(279,427)	.....	.....(672,355)			315,612				03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/02/2022	...18,111	4,821,598	266.22.....		(599,304)		(260,848)	.....	.....(675,752)			338,456				03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/21/2022	...17,728	4,725,466	266.56.....		(580,401)		(194,287)	.....	.....(655,581)			386,114				03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/24/2022	...17,621	4,760,023	270.13.....		(514,187)		(176,416)	.....	.....(588,741)			337,772				03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/08/2022	...20,234	5,711,187	282.26.....		(363,399)		(211,660)	.....	.....(432,770)			151,738				03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/11/2022	...17,308	4,618,451	266.84.....		(561,816)		(171,528)	.....	.....(635,243)			390,288				03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/11/2022	...17,093	4,547,010	266.01.....		(569,039)		(221,416)		(641,450)			347,623				03.....

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

E18.237

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/26/2021	04/04/2022	...16,973	4,548,688	267.99.....	(531,605)	(531,605)	(197,757)	(603,379)		(603,379)	(603,379)		333,848	(197,757)	(603,379)	(603,379)	03.....
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/30/2023	..20,169	5,657,735	280.51.....	(406,213)	(406,213)	(290,468)	(470,908)		(470,908)	(470,908)		115,745	(290,468)	(470,908)	(470,908)	03.....
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/20/2022	..18,641	5,225,490	280.32.....	(363,689)	(363,689)	(189,074)	(433,232)		(433,232)	(433,232)		174,615	(189,074)	(433,232)	(433,232)	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/06/2022	..16,710	4,454,244	266.56.....	(547,256)	(547,256)	(242,578)	(617,758)		(617,758)	(617,758)		304,678	(242,578)	(617,758)	(617,758)	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/13/2022	..16,777	4,516,074	269.19.....	(505,645)	(505,645)	(230,952)	(576,080)		(576,080)	(576,080)		274,693	(230,952)	(576,080)	(576,080)	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/13/2023	..22,789	8,426,405	369.76.....	(712,152)	(712,152)	(523,606)	(734,542)		(734,542)	(734,542)		188,546	(523,606)	(734,542)	(734,542)	03.....
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/10/2023	..21,540	6,149,828	285.51.....	(344,637)	(344,637)	(242,739)	(404,426)		(404,426)	(404,426)		101,898	(242,739)	(404,426)	(404,426)	03.....
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/06/2022	..17,061	4,672,744	273.89.....	(435,900)	(435,900)	(217,254)	(505,634)		(505,634)	(505,634)		218,646	(217,254)	(505,634)	(505,634)	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/24/2023	..20,997	7,735,162	368.4.....	(684,490)	(684,490)	(515,254)	(705,016)		(705,016)	(705,016)		169,236	(515,254)	(705,016)	(705,016)	03.....
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/27/2022	..17,961	5,007,956	278.82.....	(375,570)	(375,570)	(199,029)	(444,150)		(444,150)	(444,150)		176,540	(199,029)	(444,150)	(444,150)	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/01/2022	..18,462	5,199,764	281.64.....	(341,186)	(341,186)	(196,020)	(405,810)		(405,810)	(405,810)		145,166	(196,020)	(405,810)	(405,810)	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/10/2023	..19,914	7,321,976	367.68.....	(660,945)	(660,945)	(493,846)	(681,427)		(681,427)	(681,427)		167,099	(493,846)	(681,427)	(681,427)	03.....
JAN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/14/2022	..15,935	4,283,814	268.83.....	(485,381)	(485,381)	(37,117)	(553,241)		(553,241)	(553,241)		448,264	(37,117)	(553,241)	(553,241)	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/15/2024	..32,782	12,975,159	395.8.....	(488,126)	(488,126)	(408,380)	(480,497)		(480,497)	(480,497)		79,746	(408,380)	(480,497)	(480,497)	03.....
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/31/2022	..16,286	4,430,652	272.06.....	(445,085)	(445,085)	(217,468)	(512,447)		(512,447)	(512,447)		227,617	(217,468)	(512,447)	(512,447)	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/07/2023	..22,096	8,327,444	376.87.....	(574,063)	(574,063)	(452,268)	(584,956)		(584,956)	(584,956)		121,794	(452,268)	(584,956)	(584,956)	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	02/04/2022	..17,798	6,646,730	373.45.....	(469,694)	(469,694)	(83,610)	(500,795)		(500,795)	(500,795)		386,084	(83,610)	(500,795)	(500,795)	03.....
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/20/2023	..20,897	6,001,341	287.18.....	(309,074)	(309,074)	(219,380)	(362,942)		(362,942)	(362,942)		89,694	(219,380)	(362,942)	(362,942)	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	12/29/2022	..19,922	5,692,392	285.74.....	(313,964)	(313,964)	(218,988)	(369,192)		(369,192)	(369,192)		94,976	(218,988)	(369,192)	(369,192)	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/22/2022	..18,487	5,271,238	285.13.....	(288,399)	(288,399)	(172,300)	(345,388)		(345,388)	(345,388)		116,099	(172,300)	(345,388)	(345,388)	03.....
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/29/2022	..14,712	3,918,932	266.38.....	(484,460)	(484,460)	(207,877)	(546,563)		(546,563)	(546,563)		276,583	(207,877)	(546,563)	(546,563)	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/31/2023	..21,525	8,105,647	376.57.....	(563,523)	(563,523)	(442,823)	(574,562)		(574,562)	(574,562)		120,700	(442,823)	(574,562)	(574,562)	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18,238

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/26/2021	03/20/2023	...17,188	6,237,656	362.9.....	(644,220)	.....	.....	.....(475,649)	.....	.....(665,421)	.....	.....	....168,571	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/28/2023	..17,794	6,553,103	368.27.....	(580,450)	.....	.....	.....(430,564)	.....	.....(598,698)	.....	.....	....149,886	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/30/2023	..18,384	6,843,732	372.26.....	(543,072)	.....	.....	.....(421,615)	.....	.....(556,454)	.....	.....	....121,456	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/30/2023	..17,326	6,413,797	370.19.....	(540,042)	.....	.....	.....(413,683)	.....	.....(554,867)	.....	.....	....126,359	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/02/2023	..16,781	6,208,288	369.96.....	(524,573)	.....	.....	.....(396,489)	.....	.....(539,749)	.....	.....	....128,084	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/19/2023	..17,111	6,344,670	370.8.....	(525,814)	.....	.....	.....(406,345)	.....	.....(539,525)	.....	.....	....119,469	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/06/2023	..16,341	6,004,934	367.47.....	(548,577)	.....	.....	.....(421,547)	.....	.....(564,096)	.....	.....	....127,030	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	09/05/2023	..18,207	6,840,685	375.72.....	(492,132)	.....	.....	.....(391,657)	.....	.....(501,437)	.....	.....	....100,474	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	10/02/2023	..18,065	6,777,650	375.19.....	(498,221)	.....	.....	.....(399,954)	.....	.....(507,310)	.....	.....	....98,267	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	06/27/2023	..16,375	6,059,573	370.06.....	(513,998)	.....	.....	.....(398,550)	.....	.....(527,508)	.....	.....	....115,447	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/20/2023	..15,561	5,747,589	369.37.....	(493,735)	.....	.....	.....(370,888)	.....	.....(508,427)	.....	.....	....122,847	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/08/2023	..15,571	5,748,479	369.17.....	(497,972)	.....	.....	.....(377,507)	.....	.....(512,292)	.....	.....	....120,465	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/07/2022	..13,641	5,048,125	370.07.....	(404,319)	.....	.....	.....(14,883)	.....	.....(429,954)	.....	.....	....389,436	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	11/13/2023	..18,417	7,029,845	381.7.....	(421,570)	.....	.....	.....(342,588)	.....	.....(425,791)	.....	.....	....78,981	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/14/2023	..16,367	6,126,321	374.31.....	(459,094)	.....	.....	.....(362,604)	.....	.....(468,828)	.....	.....	....96,490	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/18/2023	..14,869	5,479,988	368.55.....	(482,501)	.....	.....	.....(362,067)	.....	.....(497,026)	.....	.....	....120,433	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/18/2023	..15,869	5,928,843	373.61.....	(452,269)	.....	.....	.....(353,649)	.....	.....(462,614)	.....	.....	....98,620	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/10/2023	..15,660	5,849,286	373.52.....	(446,934)	.....	.....	.....(348,382)	.....	.....(457,321)	.....	.....	....98,551	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/27/2023	..16,036	6,030,681	376.07.....	(425,918)	.....	.....	.....(334,191)	.....	.....(434,449)	.....	.....	....91,727	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/04/2022	..13,187	4,899,617	371.54.....	(373,333)	.....	.....	.....(105,692)	.....	.....(396,213)	.....	.....	....267,641	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	05/10/2023	..14,583	5,400,408	370.31.....	(451,942)	.....	.....	.....(342,948)	.....	.....(464,719)	.....	.....	....108,994	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	02/12/2024	..23,505	9,303,259	395.8.....	(345,053)	.....	.....	.....(286,739)	.....	.....(339,591)	.....	.....	....58,314	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.239

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	09/25/2023	...15,491	5,797,451	374.25.....	.....	.....(438,236)	.....	.....(351,033)	.....	.....(446,796)	.....	.....	.....87,203	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	11/20/2023	..17,791	6,816,629	383.15.....	.....	.....(389,801)	.....	.....(317,377)	.....	.....(392,843)	.....	.....	.....72,425	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	02/14/2022	...13,031	4,867,957	373.58.....	.....	.....(342,573)	.....	.....(74,991)	.....	.....(364,945)	.....	.....	.....267,582	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	11/03/2023	...15,755	5,919,307	375.71.....	.....	.....(430,426)	.....	.....(348,812)	.....	.....(437,577)	.....	.....	.....81,615	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	12/11/2023	...18,111	6,984,334	385.64.....	.....	.....(368,559)	.....	.....(301,742)	.....	.....(369,790)	.....	.....	.....66,817	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	09/18/2023	...15,706	5,918,863	376.85.....	.....	.....(411,658)	.....	.....(329,011)	.....	.....(418,762)	.....	.....	.....82,647	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	10/10/2023	...15,650	5,908,887	377.57.....	.....	.....(403,138)	.....	.....(324,416)	.....	.....(409,571)	.....	.....	.....78,722	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/21/2023	...15,258	5,742,266	376.35.....	.....	.....(403,721)	.....	.....(319,657)	.....	.....(411,347)	.....	.....	.....84,064	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/28/2022	...12,196	4,511,256	369.91.....	.....	.....(363,793)	.....	.....(53,383)	.....	.....(386,327)	.....	.....	.....310,411	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/30/2023	...13,677	5,061,603	370.07.....	.....	.....(424,547)	.....	.....(315,278)	.....	.....(437,451)	.....	.....	.....109,269	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/06/2023	...15,967	6,103,804	382.27.....	.....	.....(334,674)	.....	.....(245,009)	.....	.....(339,983)	.....	.....	.....89,665	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	04/21/2023	...13,284	4,891,419	368.21.....	.....	.....(435,194)	.....	.....(327,084)	.....	.....(448,285)	.....	.....	.....108,110	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	11/07/2023	...15,550	5,885,842	378.52.....	.....	.....(391,695)	.....	.....(317,781)	.....	.....(397,088)	.....	.....	.....73,914	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	11/17/2023	...16,483	6,308,389	382.73.....	.....	.....(365,749)	.....	.....(297,551)	.....	.....(368,751)	.....	.....	.....68,198	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	10/12/2023	...15,429	5,839,086	378.45.....	.....	.....(387,421)	.....	.....(311,956)	.....	.....(393,054)	.....	.....	.....75,465	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/21/2022	...11,767	4,347,815	369.49.....	.....	.....(355,719)	.....	.....(40,194)	.....	.....(377,702)	.....	.....	.....315,524	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	11/06/2023	...15,507	5,879,619	379.16.....	.....	.....(383,022)	.....	.....(310,658)	.....	.....(388,146)	.....	.....	.....72,364	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/28/2023	...14,070	5,269,095	374.5.....	.....	.....(391,419)	.....	.....(307,237)	.....	.....(399,880)	.....	.....	.....84,182	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	07/13/2023	...13,555	5,055,479	372.95.....	.....	.....(393,377)	.....	.....(306,999)	.....	.....(402,668)	.....	.....	.....86,378	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	03/23/2023	...11,952	4,357,360	364.56.....	.....	.....(429,808)	.....	.....(317,901)	.....	.....(443,777)	.....	.....	.....111,907	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	02/20/2024	...19,805	7,827,526	395.23.....	.....	.....(297,867)	.....	.....(247,958)	.....	.....(293,493)	.....	.....	.....49,909	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	01/07/2022	...11,143	4,137,860	371.33.....		(316,471)		(11,649)		(337,190)			304,822				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	07/26/2021	05/05/2023	...12,095	4,440,514	367.15.....	.....	.....(408,191)	.....	.....(308,987)	.....	.....(420,332)	.....	.....	.....99,204	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	08/28/2023	...13,968	5,270,534	377.32.....	.....	.....(359,545)	.....	.....(285,368)	.....	.....(365,848)	.....	.....	.....74,177	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	07/26/2021	09/12/2023	...13,634	5,124,332	375.86.....	.....	.....(367,426)	.....	.....(293,089)	.....	.....(374,271)	.....	.....	.....74,337	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/09/2022	...10,205	2,832,020	277.51.....	.....	.....(226,145)	.....	.....(132,195)	.....	.....(265,604)	.....	.....	.....93,950	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/10/2022	...10,226	2,807,897	274.59.....	.....	.....(255,542)	.....	.....(149,768)	.....	.....(295,905)	.....	.....	.....105,774	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/13/2022	...14,670	4,043,032	275.59.....	.....	.....(352,384)	.....	.....(208,111)	.....	.....(409,891)	.....	.....	.....144,273	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/16/2022	...16,371	4,518,916	276.04.....	.....	.....(386,180)	.....	.....(229,770)	.....	.....(450,032)	.....	.....	.....156,410	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/17/2022	...11,871	3,282,271	276.5.....	.....	.....(274,690)	.....	.....(163,833)	.....	.....(320,892)	.....	.....	.....110,857	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/28/2022	...12,044	3,364,973	279.38.....	.....	.....(246,068)	.....	.....(150,516)	.....	.....(291,162)	.....	.....	.....95,552	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/08/2022	...11,220	3,131,964	279.13.....	.....	.....(232,151)	.....	.....(144,998)	.....	.....(274,052)	.....	.....	.....87,153	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/11/2022	...13,522	3,812,660	281.96.....	.....	.....(244,748)	.....	.....(153,773)	.....	.....(292,678)	.....	.....	.....90,975	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/12/2022	...11,821	3,311,099	280.1.....	.....	.....(234,058)	.....	.....(147,342)	.....	.....(277,442)	.....	.....	.....86,717	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/13/2022	...9,505	2,664,078	280.29.....	.....	.....(186,578)	.....	.....(117,678)	.....	.....(221,305)	.....	.....	.....68,900	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/21/2022	...11,176	3,140,772	281.02.....	.....	.....(212,239)	.....	.....(135,860)	.....	.....(252,282)	.....	.....	.....76,379	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/22/2022	9,906	2,772,707	279.91.....	.....	.....(198,213)	.....	.....(127,108)	.....	.....(234,394)	.....	.....	.....71,105	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/03/2022	...10,057	2,822,039	280.6.....	.....	.....(195,209)	.....	.....(127,752)	.....	.....(231,278)	.....	.....	.....67,458	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/04/2022	...13,452	3,776,800	280.76.....	.....	.....(259,221)	.....	.....(169,916)	.....	.....(307,249)	.....	.....	.....89,305	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/05/2022	...12,816	3,565,394	278.19.....	.....	.....(277,475)	.....	.....(182,172)	.....	.....(325,066)	.....	.....	.....95,303	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/09/2022	...12,711	3,572,237	281.03.....	.....	.....(242,149)	.....	.....(159,978)	.....	.....(287,058)	.....	.....	.....82,171	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/30/2022	...20,194	5,763,208	285.39.....	.....	.....(322,299)	.....	.....(245,787)	.....	.....(380,539)	.....	.....	.....76,512	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/15/2022	...11,974	3,377,232	282.04.....	.....	.....(217,453)	.....	.....(144,969)	.....	.....(258,780)	.....	.....	.....72,484	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/04/2023	...17,961	5,145,194	286.46.....		(272,114)		(208,187)		(321,983)			63,927				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/08/2021	01/05/2023	...11,467	3,263,174	284.58.....	.....	.....(190,805)	.....	.....(146,072)	.....	.....(224,538)	.....	.....	.....44,732	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/06/2023	..17,018	4,852,181	285.12.....	.....	.....(275,862)	.....	.....(211,323)	.....	.....(325,136)	.....	.....	.....64,539	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/06/2022	..11,775	3,377,116	286.81.....	.....	.....(167,555)	.....	.....(115,107)	.....	.....(202,255)	.....	.....	.....52,448	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/18/2023	..10,774	3,089,751	286.78.....	.....	.....(161,394)	.....	.....(124,550)	.....	.....(190,724)	.....	.....	.....36,843	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/19/2023	..17,015	4,869,730	286.2.....	.....	.....(262,543)	.....	.....(202,730)	.....	.....(309,749)	.....	.....	.....59,813	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/24/2023	..19,612	5,584,611	284.76.....	.....	.....(325,161)	.....	.....(251,821)	.....	.....(382,044)	.....	.....	.....73,340	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/26/2023	..13,930	3,956,288	284.01.....	.....	.....(239,458)	.....	.....(185,664)	.....	.....(280,702)	.....	.....	.....53,795	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/18/2022	..10,461	2,985,270	285.37.....	.....	.....(163,402)	.....	.....(117,584)	.....	.....(194,858)	.....	.....	.....45,817	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/27/2023	..14,179	3,993,150	281.63.....	.....	.....(271,664)	.....	.....(210,755)	.....	.....(316,289)	.....	.....	.....60,909	.....	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/24/2022	..13,791	3,897,173	282.59.....	.....	.....(247,823)	.....	.....(179,353)	.....	.....(292,566)	.....	.....	.....68,469	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/01/2023	..13,291	3,718,958	279.81.....	.....	.....(275,656)	.....	.....(214,459)	.....	.....(319,011)	.....	.....	.....61,197	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/10/2022	..10,761	3,038,878	282.39.....	.....	.....(195,963)	.....	.....(143,982)	.....	.....(230,686)	.....	.....	.....51,981	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/02/2023	..12,089	3,384,802	279.99.....	.....	.....(248,913)	.....	.....(193,761)	.....	.....(288,137)	.....	.....	.....55,151	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/14/2022	..12,177	3,452,876	283.56.....	.....	.....(209,929)	.....	.....(154,762)	.....	.....(247,933)	.....	.....	.....55,168	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/18/2022	..10,034	2,832,474	282.28.....	.....	.....(183,928)	.....	.....(136,039)	.....	.....(216,303)	.....	.....	.....47,889	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/09/2023	..12,251	3,463,361	282.71.....	.....	.....(224,308)	.....	.....(175,281)	.....	.....(261,598)	.....	.....	.....49,027	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/16/2023	..10,726	3,050,008	284.36.....	.....	.....(182,447)	.....	.....(143,103)	.....	.....(213,457)	.....	.....	.....39,345	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/21/2023	..10,967	3,118,605	284.36.....	.....	.....(186,770)	.....	.....(146,874)	.....	.....(218,440)	.....	.....	.....39,896	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/22/2022	..12,663	3,569,995	281.93.....	.....	.....(236,159)	.....	.....(175,232)	.....	.....(277,212)	.....	.....	.....60,927	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/28/2022	..17,302	4,889,378	282.59.....	.....	.....(313,340)	.....	.....(233,593)	.....	.....(368,379)	.....	.....	.....79,746	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/01/2022	..13,435	3,783,666	281.62.....	.....	.....(254,600)	.....	.....(190,238)	.....	.....(298,259)	.....	.....	.....64,362	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/05/2022	..12,555	3,527,877	280.99.....		(244,951)		(183,578)		(286,239)			61,374				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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 7H6GLXDRUGQFU57R	09/08/2021	12/06/2022	...12,130	3,432,000	282.94.....	.....	.....(216,517)	.....	.....(162,387)	.....	.....(254,564)	.....	.....	.....54,129	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/08/2022	..13,306	3,739,977	281.08.....	.....	.....(258,664)	.....	.....(194,283)	.....	.....(302,288)	.....	.....	.....64,381	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/13/2022	..10,684	3,024,602	283.09.....	.....	.....(189,645)	.....	.....(142,957)	.....	.....(222,940)	.....	.....	.....46,688	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/14/2022	..10,801	3,066,066	283.88.....	.....	.....(184,690)	.....	.....(139,320)	.....	.....(217,613)	.....	.....	.....45,369	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/15/2022	..12,856	3,641,134	283.23.....	.....	.....(226,904)	.....	.....(171,285)	.....	.....(266,658)	.....	.....	.....55,619	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/21/2022	..14,095	3,993,259	283.32.....	.....	.....(248,064)	.....	.....(188,040)	.....	.....(291,427)	.....	.....	.....60,024	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/22/2022	..13,780	3,919,515	284.44.....	.....	.....(229,846)	.....	.....(174,349)	.....	.....(270,975)	.....	.....	.....55,497	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	12/23/2022	..13,233	3,756,016	283.83.....	.....	.....(227,481)	.....	.....(172,672)	.....	.....(267,546)	.....	.....	.....54,809	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	01/02/2024	..12,224	4,725,123	386.54.....	.....	.....(262,697)	.....	.....(227,525)	.....	.....(243,554)	.....	.....	.....35,172	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	01/03/2024	..11,384	4,376,327	384.44.....	.....	.....(261,368)	.....	.....(226,416)	.....	.....(243,492)	.....	.....	.....34,952	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	01/08/2024	..11,057	4,338,586	392.39.....	.....	.....(196,037)	.....	.....(169,976)	.....	.....(179,056)	.....	.....	.....26,061	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	01/29/2024	..12,433	4,819,943	387.66.....	.....	.....(259,734)	.....	.....(226,037)	.....	.....(240,283)	.....	.....	.....33,697	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	02/01/2024	..11,169	4,366,068	390.92.....	.....	.....(209,860)	.....	.....(182,727)	.....	.....(192,625)	.....	.....	.....27,133	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	02/08/2024	..11,051	4,379,108	396.27.....	.....	.....(172,945)	.....	.....(150,763)	.....	.....(156,482)	.....	.....	.....22,183	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	02/26/2024	..18,368	7,190,510	391.46.....	.....	.....(341,837)	.....	.....(298,869)	.....	.....(313,554)	.....	.....	.....42,967	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	02/27/2024	..15,806	6,185,079	391.32.....	.....	.....(295,566)	.....	.....(258,456)	.....	.....(271,259)	.....	.....	.....37,110	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	03/01/2024	..15,668	6,204,252	395.97.....	.....	.....(250,226)	.....	.....(218,913)	.....	.....(226,750)	.....	.....	.....31,313	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	03/05/2024	..15,363	6,050,875	393.87.....	.....	.....(264,237)	.....	.....(231,317)	.....	.....(240,979)	.....	.....	.....32,920	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	03/08/2024	..12,483	4,925,144	394.55.....	.....	.....(209,963)	.....	.....(183,891)	.....	.....(191,158)	.....	.....	.....26,072	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	03/12/2024	..12,639	5,023,841	397.48.....	.....	.....(192,116)	.....	.....(168,365)	.....	.....(173,516)	.....	.....	.....23,752	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	03/19/2024	..15,894	6,294,890	396.05.....	.....	.....(254,943)	.....	.....(223,663)	.....	.....(231,207)	.....	.....	.....31,280	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	09/08/2021	03/21/2024	..15,178	5,988,750	394.58.....	.....	.....(256,348)	.....	.....(224,965)	.....	.....(233,427)	.....	.....	.....31,384	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/08/2021	03/22/2024	...13,519	5,355,858	396.18.....	.....	.....(216,030)	.....	.....(189,610)	.....	.....(195,938)	.....	.....	.....26,419	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/26/2024	..18,851	7,456,033	395.53.....	.....	.....(308,775)	.....	.....(271,176)	.....	.....(280,484)	.....	.....	.....37,599	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/28/2024	...12,036	4,761,472	395.59.....	.....	.....(196,795)	.....	.....(172,883)	.....	.....(178,825)	.....	.....	.....23,912	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/02/2024	..18,310	7,238,891	395.36.....	.....	.....(302,475)	.....	.....(265,919)	.....	.....(274,986)	.....	.....	.....36,556	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/21/2022	8,678	3,215,468	370.54.....	.....	.....(276,214)	.....	.....(41,536)	.....	.....(269,430)	.....	.....	.....234,678	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/09/2024	..16,445	6,549,631	398.28.....	.....	.....(246,014)	.....	.....(216,503)	.....	.....(221,895)	.....	.....	.....29,511	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/21/2022	8,161	2,965,985	363.43.....	.....	.....(317,711)	.....	.....(47,776)	.....	.....(311,410)	.....	.....	.....269,935	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/10/2024	..16,004	6,355,776	397.13.....	.....	.....(249,347)	.....	.....(219,467)	.....	.....(225,739)	.....	.....	.....29,879	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/16/2024	..16,019	6,406,819	399.95.....	.....	.....(226,349)	.....	.....(199,397)	.....	.....(203,306)	.....	.....	.....26,952	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/23/2024	..15,521	6,184,756	398.47.....	.....	.....(232,043)	.....	.....(204,615)	.....	.....(209,326)	.....	.....	.....27,428	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/04/2022	7,937	2,957,347	372.59.....	.....	.....(236,610)	.....	.....(54,726)	.....	.....(230,160)	.....	.....	.....181,884	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/26/2024	..13,528	5,418,831	400.57.....	.....	.....(187,766)	.....	.....(165,641)	.....	.....(168,436)	.....	.....	.....22,125	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/25/2022	8,755	3,286,179	375.36.....	.....	.....(237,341)	.....	.....(77,701)	.....	.....(229,608)	.....	.....	.....159,640	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/30/2024	..19,282	7,714,865	400.11.....	.....	.....(272,646)	.....	.....(240,653)	.....	.....(244,961)	.....	.....	.....31,993	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/07/2024	..19,258	7,748,564	402.36.....	.....	.....(251,699)	.....	.....(222,378)	.....	.....(224,757)	.....	.....	.....29,322	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/10/2024	..15,563	6,259,087	402.18.....	.....	.....(205,119)	.....	.....(181,297)	.....	.....(183,233)	.....	.....	.....23,822	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/08/2022	6,882	2,566,849	372.96.....	.....	.....(202,892)	.....	.....(74,809)	.....	.....(197,010)	.....	.....	.....128,083	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/14/2024	..17,984	7,194,871	400.07.....	.....	.....(256,272)	.....	.....(226,632)	.....	.....(230,467)	.....	.....	.....29,641	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/15/2022	6,832	2,546,432	372.73.....	.....	.....(203,042)	.....	.....(79,689)	.....	.....(197,131)	.....	.....	.....123,354	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/18/2022	8,172	3,046,726	372.81.....	.....	.....(242,310)	.....	.....(97,437)	.....	.....(235,154)	.....	.....	.....144,873	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/21/2024	..15,655	6,236,936	398.4.....	.....	.....(237,329)	.....	.....(210,075)	.....	.....(214,513)	.....	.....	.....27,254	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/12/2022	9,103	3,408,515	374.43.....		(255,982)		(120,814)		(247,267)			135,168				03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/07/2024	...13,875	5,606,054	404.03.....	.....	.....(173,164)	.....	.....(153,616)	.....	.....(154,197)	.....	.....	.....19,548	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/14/2022	..19,276	7,157,505	371.31.....	.....	.....(600,844)	.....	.....(286,514)	.....	.....(583,545)	.....	.....	.....314,331	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/14/2022	..14,565	5,446,750	373.95.....	.....	.....(416,426)	.....	.....(198,574)	.....	.....(402,600)	.....	.....	.....217,853	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/11/2024	...14,255	5,754,859	403.72.....	.....	.....(180,320)	.....	.....(160,046)	.....	.....(160,762)	.....	.....	.....20,275	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/07/2023	...11,087	4,224,605	381.03.....	.....	.....(263,878)	.....	.....(208,965)	.....	.....(247,329)	.....	.....	.....54,914	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/24/2023	...12,294	4,853,109	394.77.....	.....	.....(171,126)	.....	.....(134,778)	.....	.....(151,057)	.....	.....	.....36,348	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/22/2022	..10,539	3,944,891	374.32.....	.....	.....(297,722)	.....	.....(147,532)	.....	.....(287,464)	.....	.....	.....150,190	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/15/2023	...9,361	3,457,095	369.3.....	.....	.....(318,000)	.....	.....(252,784)	.....	.....(305,764)	.....	.....	.....65,216	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/29/2022	8,198	3,079,104	375.61.....	.....	.....(221,663)	.....	.....(113,231)	.....	.....(213,160)	.....	.....	.....108,433	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/03/2022	8,173	3,060,305	374.45.....	.....	.....(230,146)	.....	.....(119,480)	.....	.....(221,937)	.....	.....	.....110,666	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/25/2024	...13,766	5,563,140	404.13.....	.....	.....(172,760)	.....	.....(153,602)	.....	.....(153,971)	.....	.....	.....19,158	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/28/2024	...13,077	5,277,127	403.53.....	.....	.....(168,045)	.....	.....(149,464)	.....	.....(150,012)	.....	.....	.....18,580	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/27/2023	...9,132	3,479,973	381.09.....	.....	.....(216,511)	.....	.....(170,781)	.....	.....(202,848)	.....	.....	.....45,730	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/06/2022	7,387	2,765,913	374.41.....	.....	.....(208,398)	.....	.....(109,453)	.....	.....(200,915)	.....	.....	.....98,945	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/02/2023	8,811	3,375,061	383.07.....	.....	.....(195,154)	.....	.....(154,164)	.....	.....(181,728)	.....	.....	.....40,990	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/13/2022	8,960	3,327,412	371.36.....	.....	.....(279,285)	.....	.....(150,472)	.....	.....(270,849)	.....	.....	.....128,813	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/03/2023	...10,482	4,023,052	383.82.....	.....	.....(226,193)	.....	.....(178,772)	.....	.....(210,039)	.....	.....	.....47,421	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/20/2022	7,433	2,781,596	374.21.....	.....	.....(211,402)	.....	.....(116,606)	.....	.....(203,727)	.....	.....	.....94,795	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/24/2022	9,140	3,425,445	374.76.....	.....	.....(255,291)	.....	.....(142,604)	.....	.....(245,603)	.....	.....	.....112,687	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/27/2022	6,871	2,566,974	373.59.....	.....	.....(199,605)	.....	.....(112,519)	.....	.....(192,573)	.....	.....	.....87,087	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/16/2023	7,617	2,794,284	366.83.....	.....	.....(276,054)	.....	.....(219,543)	.....	.....(266,392)	.....	.....	.....56,511	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/17/2023	...10,809	3,966,002	366.9.....		(391,087)		(311,173)		(377,329)			79,915				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/29/2023	7,186	2,647,367	368.4.....	.....	.....(250,293)	.....	.....(200,234)	.....	.....(240,925)	.....	.....	.....50,059	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/31/2023	..10,414	3,835,541	368.32.....	.....	.....(363,539)	.....	.....(291,088)	.....	.....(349,927)	.....	.....	.....72,451	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/17/2022	7,796	2,965,612	380.39.....	.....	.....(177,832)	.....	.....(106,064)	.....	.....(167,524)	.....	.....	.....71,768	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/04/2023	9,539	3,493,967	366.27.....	.....	.....(351,142)	.....	.....(281,652)	.....	.....(338,915)	.....	.....	.....69,491	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/06/2023	9,746	3,583,323	367.69.....	.....	.....(345,965)	.....	.....(277,738)	.....	.....(333,289)	.....	.....	.....68,227	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/06/2023	8,828	3,257,841	369.05.....	.....	.....(302,435)	.....	.....(242,792)	.....	.....(290,761)	.....	.....	.....59,642	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/12/2023	..10,291	3,790,653	368.34.....	.....	.....(359,471)	.....	.....(289,315)	.....	.....(345,879)	.....	.....	.....70,156	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/29/2022	9,401	3,671,110	390.5.....	.....	.....(139,700)	.....	.....(90,675)	.....	.....(122,957)	.....	.....	.....49,025	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/13/2023	..12,047	4,435,945	368.23.....	.....	.....(421,995)	.....	.....(339,779)	.....	.....(406,109)	.....	.....	.....82,216	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/09/2022	13,749	5,341,481	388.49.....	.....	.....(226,314)	.....	.....(149,517)	.....	.....(202,904)	.....	.....	.....76,797	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/19/2023	..12,354	4,542,420	367.69.....	.....	.....(439,059)	.....	.....(354,394)	.....	.....(422,820)	.....	.....	.....84,665	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/27/2023	8,546	3,160,831	369.87.....	.....	.....(287,053)	.....	.....(232,445)	.....	.....(275,453)	.....	.....	.....54,608	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	04/28/2023	..11,989	4,408,321	367.71.....	.....	.....(426,194)	.....	.....(345,253)	.....	.....(410,270)	.....	.....	.....80,941	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/03/2023	..12,324	4,530,185	367.6.....	.....	.....(439,462)	.....	.....(356,697)	.....	.....(423,132)	.....	.....	.....82,765	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/04/2023	9,553	3,529,348	369.46.....	.....	.....(324,601)	.....	.....(263,570)	.....	.....(311,644)	.....	.....	.....61,032	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/09/2023	..10,166	3,755,019	369.37.....	.....	.....(346,458)	.....	.....(281,854)	.....	.....(332,623)	.....	.....	.....64,603	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/12/2023	..12,896	4,754,501	368.68.....	.....	.....(447,621)	.....	.....(364,564)	.....	.....(430,153)	.....	.....	.....83,056	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/16/2023	..13,795	5,091,166	369.07.....	.....	.....(474,120)	.....	.....(386,721)	.....	.....(455,347)	.....	.....	.....87,399	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/17/2023	8,724	3,216,395	368.7.....	.....	.....(302,709)	.....	.....(246,999)	.....	.....(290,931)	.....	.....	.....55,710	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/18/2023	..11,280	4,164,755	369.21.....	.....	.....(386,346)	.....	.....(315,359)	.....	.....(370,938)	.....	.....	.....70,987	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/23/2023	..10,146	3,758,621	370.44.....	.....	.....(336,454)	.....	.....(275,132)	.....	.....(322,472)	.....	.....	.....61,321	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/24/2023	7,149	2,640,969	369.42.....		(243,637)		(199,303)		(233,832)			44,333				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/08/2021	05/25/2023	8,046	2,980,164	370.37.....	(267,384)	.....	.....	.....(218,807)	.....	.....(256,261)	.....	.....	.....48,576	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	05/26/2023	...11,596	4,299,297	370.77.....	(381,263)	.....	.....	.....(312,109)	.....	.....(365,146)	.....	.....	.....69,154	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/01/2023	8,411	3,125,322	371.58.....	(270,747)	.....	.....	.....(222,107)	.....	.....(258,910)	.....	.....	.....48,640	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/08/2023	8,519	3,145,322	369.21.....	(292,289)	.....	.....	.....(240,357)	.....	.....(280,557)	.....	.....	.....51,932	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/09/2023	...10,090	3,724,517	369.12.....	(347,105)	.....	.....	.....(285,531)	.....	.....(333,149)	.....	.....	.....61,574	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/13/2023	7,738	2,864,770	370.22.....	(258,682)	.....	.....	.....(213,080)	.....	.....(247,887)	.....	.....	.....45,602	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/15/2023	7,486	2,774,947	370.67.....	(247,347)	.....	.....	.....(203,879)	.....	.....(236,828)	.....	.....	.....43,469	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/16/2023	...12,393	4,592,372	370.56.....	(410,706)	.....	.....	.....(338,641)	.....	.....(393,307)	.....	.....	.....72,065	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/20/2023	...12,307	4,552,910	369.93.....	(414,885)	.....	.....	.....(342,537)	.....	.....(397,701)	.....	.....	.....72,349	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/21/2023	...10,987	4,067,984	370.26.....	(367,180)	.....	.....	.....(303,249)	.....	.....(351,798)	.....	.....	.....63,931	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/22/2023	...10,624	3,957,680	372.53.....	(333,906)	.....	.....	.....(275,857)	.....	.....(318,780)	.....	.....	.....58,048	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/23/2023	...10,615	3,935,979	370.8.....	(349,759)	.....	.....	.....(289,048)	.....	.....(334,799)	.....	.....	.....60,711	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	06/29/2023	...11,376	4,232,127	372.01.....	(363,020)	.....	.....	.....(300,583)	.....	.....(346,815)	.....	.....	.....62,437	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/06/2023	...11,853	4,406,723	371.78.....	(380,957)	.....	.....	.....(316,125)	.....	.....(363,990)	.....	.....	.....64,831	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/07/2023	7,928	2,949,492	372.04.....	(253,058)	.....	.....	.....(210,057)	.....	.....(241,663)	.....	.....	.....43,001	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/12/2023	8,855	3,302,161	372.93.....	(275,999)	.....	.....	.....(229,450)	.....	.....(263,174)	.....	.....	.....46,549	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/14/2023	...11,100	4,138,671	372.86.....	(346,647)	.....	.....	.....(288,356)	.....	.....(330,627)	.....	.....	.....58,290	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/19/2023	...12,466	4,658,725	373.71.....	(380,592)	.....	.....	.....(317,066)	.....	.....(362,379)	.....	.....	.....63,526	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/20/2023	...11,361	4,239,814	373.18.....	(351,973)	.....	.....	.....(293,311)	.....	.....(335,477)	.....	.....	.....58,662	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/21/2023	...10,118	3,785,279	374.12.....	(305,457)	.....	.....	.....(254,622)	.....	.....(290,600)	.....	.....	.....50,835	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/25/2023	...12,647	4,712,912	372.65.....	(397,875)	.....	.....	.....(332,048)	.....	.....(379,480)	.....	.....	.....65,827	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	07/26/2023	...10,179	3,809,464	374.24.....	(306,496)			(255,861)		(291,513)			50,635				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/08/2021	08/01/2023	...10,840	4,064,798	374.99.....	(319,773)	.....	.....(267,404)	.....	.....(303,748)	.....	.....	.....52,369	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/02/2023	...11,117	4,192,371	377.12.....	(308,491)	.....	.....(258,044)	.....	.....(291,770)	.....	.....	.....50,448	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/03/2023	...13,287	5,000,773	376.38.....	(376,805)	.....	.....(315,275)	.....	.....(356,890)	.....	.....	.....61,530	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/09/2023	9,262	3,487,702	376.56.....	(261,559)	.....	.....(219,215)	.....	.....(247,644)	.....	.....	.....42,344	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/11/2023	9,731	3,653,043	375.42.....	(284,035)	.....	.....(238,183)	.....	.....(269,483)	.....	.....	.....45,851	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/15/2023	7,361	2,752,549	373.92.....	(224,226)	.....	.....(188,235)	.....	.....(213,332)	.....	.....	.....35,991	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/16/2023	8,585	3,215,896	374.61.....	(256,509)	.....	.....(215,395)	.....	.....(243,782)	.....	.....	.....41,114	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/17/2023	9,444	3,554,850	376.4.....	(268,219)	.....	.....(225,289)	.....	.....(254,059)	.....	.....	.....42,930	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/18/2023	...12,981	4,886,150	376.42.....	(368,519)	.....	.....(309,618)	.....	.....(349,023)	.....	.....	.....58,900	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/24/2023	8,345	3,140,030	376.28.....	(238,081)	.....	.....(200,349)	.....	.....(225,546)	.....	.....	.....37,732	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/25/2023	7,583	2,851,913	376.09.....	(217,558)	.....	.....(183,127)	.....	.....(206,178)	.....	.....	.....34,431	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/29/2023	...10,214	3,856,845	377.62.....	(280,566)	.....	.....(236,410)	.....	.....(265,053)	.....	.....	.....44,156	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/30/2023	8,805	3,302,623	375.07.....	(260,286)	.....	.....(219,379)	.....	.....(247,086)	.....	.....	.....40,907	.....	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	08/31/2023	7,695	2,897,085	376.48.....	(218,543)	.....	.....(184,244)	.....	.....(206,923)	.....	.....	.....34,299	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/01/2023	8,433	3,187,527	377.97.....	(229,385)	.....	.....(193,434)	.....	.....(216,548)	.....	.....	.....35,951	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/06/2023	...10,736	4,042,162	376.49.....	(305,130)	.....	.....(257,637)	.....	.....(288,901)	.....	.....	.....47,493	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/07/2023	...13,619	5,115,920	375.64.....	(396,591)	.....	.....(334,948)	.....	.....(376,072)	.....	.....	.....61,644	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/08/2023	8,270	3,115,174	376.67.....	(233,884)	.....	.....(197,581)	.....	.....(221,370)	.....	.....	.....36,303	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/14/2023	...15,849	5,990,533	377.98.....	(431,880)	.....	.....(365,392)	.....	.....(407,749)	.....	.....	.....66,488	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/19/2023	7,897	2,972,344	376.37.....	(225,708)	.....	.....(191,195)	.....	.....(213,698)	.....	.....	.....34,513	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/21/2023	...12,269	4,601,597	375.05.....	(364,030)	.....	.....(308,517)	.....	.....(345,465)	.....	.....	.....55,513	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/22/2023	...10,509	3,938,496	374.78.....	(314,109)		(266,273)		(298,302)			47,836				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)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/26/2023	8,961	3,343,357	373.1.....	.....	.....(280,659)	.....	.....(238,146)	.....	.....(267,200)	.....	.....	.....42,513	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/28/2023	..10,240	3,847,608	375.74.....	.....	.....(298,294)	.....	.....(253,230)	.....	.....(282,740)	.....	.....	.....45,063	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	09/29/2023	7,905	2,980,385	377.01.....	.....	.....(222,139)	.....	.....(188,626)	.....	.....(210,088)	.....	.....	.....33,514	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/03/2023	9,216	3,451,629	374.52.....	.....	.....(277,959)	.....	.....(236,247)	.....	.....(263,993)	.....	.....	.....41,712	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/06/2023	13,068	4,970,130	380.33.....	.....	.....(333,494)	.....	.....(283,646)	.....	.....(313,278)	.....	.....	.....49,848	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/06/2023	..10,654	3,988,017	374.32.....	.....	.....(323,137)	.....	.....(274,837)	.....	.....(307,056)	.....	.....	.....48,300	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/11/2023	7,958	3,000,045	377.....	.....	.....(224,168)	.....	.....(190,881)	.....	.....(211,953)	.....	.....	.....33,286	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/13/2023	10,106	3,828,657	378.86.....	.....	.....(269,823)	.....	.....(229,862)	.....	.....(254,210)	.....	.....	.....39,961	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/16/2023	..13,568	5,123,985	377.66.....	.....	.....(375,283)	.....	.....(319,922)	.....	.....(354,448)	.....	.....	.....55,362	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/20/2023	..10,900	4,108,823	376.94.....	.....	.....(307,938)	.....	.....(262,747)	.....	.....(291,247)	.....	.....	.....45,191	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/23/2023	8,312	3,134,156	377.05.....	.....	.....(234,241)	.....	.....(199,999)	.....	.....(221,474)	.....	.....	.....34,242	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/24/2023	..11,194	4,225,501	377.47.....	.....	.....(311,760)	.....	.....(266,245)	.....	.....(294,528)	.....	.....	.....45,515	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/26/2023	9,861	3,714,475	376.68.....	.....	.....(280,942)	.....	.....(240,032)	.....	.....(265,790)	.....	.....	.....40,910	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/30/2023	..12,500	4,672,681	373.81.....	.....	.....(385,630)	.....	.....(329,763)	.....	.....(366,660)	.....	.....	.....55,867	.....	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	10/31/2023	7,679	2,853,702	371.63.....	.....	.....(251,023)	.....	.....(214,703)	.....	.....(239,426)	.....	.....	.....36,320	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/09/2023	..11,059	4,207,270	380.43.....	.....	.....(283,338)	.....	.....(242,810)	.....	.....(266,094)	.....	.....	.....40,528	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/10/2023	9,241	3,517,690	380.66.....	.....	.....(235,184)	.....	.....(201,586)	.....	.....(220,766)	.....	.....	.....33,598	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/14/2023	10,884	4,124,459	378.94.....	.....	.....(291,588)	.....	.....(250,142)	.....	.....(274,702)	.....	.....	.....41,446	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/22/2023	..10,975	4,189,363	381.71.....	.....	.....(271,308)	.....	.....(233,129)	.....	.....(254,131)	.....	.....	.....38,179	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/27/2023	13,539	5,195,945	383.79.....	.....	.....(314,364)	.....	.....(270,400)	.....	.....(293,153)	.....	.....	.....43,964	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/28/2023	..12,246	4,692,457	383.19.....	.....	.....(289,735)	.....	.....(249,265)	.....	.....(270,563)	.....	.....	.....40,470	.....	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	11/29/2023	..12,193	4,670,285	383.02.....	.....	.....(290,079)	.....	.....(249,611)	.....	.....(270,984)	.....	.....	.....40,468	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.249

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	7H6GLXDRUGQFU57R	09/08/2021	12/04/2023	...14,056	5,419,285	385.56.....	.....	.....(309,224)	.....	.....(266,350)	.....	.....(287,209)	.....	.....	.....42,874	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/05/2023	...10,261	3,938,288	383.83.....	.....	.....(238,351)	.....	.....(205,344)	.....	.....(222,323)	.....	.....	.....33,007	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/06/2023	...11,989	4,606,870	384.26.....	.....	.....(274,906)	.....	.....(236,884)	.....	.....(256,139)	.....	.....	.....38,023	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/07/2023	...12,809	4,958,150	387.07.....	.....	.....(268,614)	.....	.....(231,507)	.....	.....(248,615)	.....	.....	.....37,107	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/13/2023	...12,269	4,714,904	384.3.....	.....	.....(281,447)	.....	.....(242,850)	.....	.....(262,239)	.....	.....	.....38,596	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/15/2023	...10,399	4,035,340	388.04.....	.....	.....(211,730)	.....	.....(182,764)	.....	.....(195,554)	.....	.....	.....28,965	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/18/2023	...17,328	6,723,309	388.01.....	.....	.....(353,484)	.....	.....(305,301)	.....	.....(326,524)	.....	.....	.....48,183	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/21/2023	...9,748	3,773,942	387.15.....	.....	.....(204,708)	.....	.....(176,905)	.....	.....(189,474)	.....	.....	.....27,803	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/22/2023	...12,388	4,790,509	386.7.....	.....	.....(263,992)	.....	.....(228,180)	.....	.....(244,651)	.....	.....	.....35,812	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	12/26/2023	...14,640	5,650,612	385.97.....	.....	.....(319,738)	.....	.....(276,572)	.....	.....(296,825)	.....	.....	.....43,167	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/14/2022	...13,885	3,607,981	259.85.....	.....	.....(549,840)	.....	.....(56,730)	.....	.....(606,742)	.....	.....	.....493,111	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/14/2022	...10,606	2,756,101	259.87.....	.....	.....(419,773)	.....	.....(43,310)	.....	.....(463,237)	.....	.....	.....376,463	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/28/2022	...13,132	3,478,754	264.9.....	.....	.....(453,722)	.....	.....(87,504)	.....	.....(507,527)	.....	.....	.....366,218	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/28/2022	...10,119	2,719,364	268.74.....	.....	.....(310,753)	.....	.....(59,931)	.....	.....(352,214)	.....	.....	.....250,822	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	01/28/2022	...9,314	2,416,129	259.4.....	.....	.....(373,038)	.....	.....(71,943)	.....	.....(411,196)	.....	.....	.....301,095	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/11/2022	...14,408	3,897,808	270.54.....	.....	.....(416,665)	.....	.....(110,930)	.....	.....(475,540)	.....	.....	.....305,735	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/11/2022	...9,509	2,484,677	261.29.....	.....	.....(362,874)	.....	.....(96,609)	.....	.....(401,818)	.....	.....	.....266,265	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	02/28/2022	...9,567	2,587,689	270.47.....	.....	.....(277,358)	.....	.....(94,075)	.....	.....(316,442)	.....	.....	.....183,284	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/04/2022	...8,627	2,266,005	262.66.....	.....	.....(317,479)	.....	.....(112,478)	.....	.....(352,703)	.....	.....	.....205,001	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/10/2022	...8,416	2,231,626	265.16.....	.....	.....(288,674)	.....	.....(108,452)	.....	.....(323,031)	.....	.....	.....180,222	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/22/2022	...12,071	3,265,692	270.53.....	.....	.....(349,348)	.....	.....(144,807)	.....	.....(398,499)	.....	.....	.....204,541	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	09/08/2021	03/29/2022	...8,805	2,381,943	270.51.....	.....	.....(255,004)	.....	.....(110,927)	.....	.....(290,846)	.....	.....	.....144,077	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.250

Total Written Options

0929999999. Total-Written Options-Call Options and Warrants.....	0	(104,613,175)	0	(71,882,090)	XXX	(108,235,336)	0	0	32,731,085	0	0	XXX	XXX
0989999999. Total-Written Options.....	0	(104,613,175)	0	(71,882,090)	XXX	(108,235,336)	0	0	32,731,085	0	0	XXX	XXX

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

[illegible]

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
.....																						
.....																						
.....																						
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....										0	0	0	(88,583)	XXX	101,532	(88,583)	0	0	0	76,615	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
E18.251	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Merrill Lynch Capital Services	GDWTXX036O1TB7DW	12/04/2014	02/03/2024	43,347,500	3.78 USD (1.97 EUR)	.....	.....	.....839,706	3,552,500	.....	.....4,141,267	.....	.....2,961,000	.....	.....	.....313,570	.....	100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Citibank NA.....	E57ODZWZ7FF32TWE	02/26/2015	04/29/2025	30,800,000	3.41 USD (2.84 GBP)	.....	.....	.....265,010	3,736,000	.....	.....4,466,187	.....	.....276,000	.....	.....	.....280,972	.....	100 / QL.....
	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Bank of America NA	B4TYDEB6GKMZO0311	06/04/2015	06/25/2025	12,400,300	4.41 USD (2.62 EUR)	.....	.....	.....211,711	(106,700)	.....	.....2,451	.....	.....930,600	.....	.....	.....115,744	.....	100 / QL.....
	Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Bank of America NA	B4TYDEB6GKMZO0311	06/04/2015	06/25/2027	12,400,300	4.52 USD (2.77 EUR)	.....	.....	.....206,805	(106,700)	.....	.....(16,512)	.....	.....930,600	.....	.....	.....145,207	.....	100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	06/25/2015	09/23/2025	15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....142,579	2,218,000	.....	.....2,605,637	.....	.....138,000	.....	.....	.....152,122	.....	100 / QL.....
	Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Citibank NA.....	E57ODZWZ7FF32TWE	09/11/2015	10/08/2023	49,129,990	3.55 USD (0.76 CHF)	.....	.....	.....1,354,173	(3,449,701)	.....	.....(2,429,308)	.....	.....1,645,343	.....	.....	.....326,803	.....	100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57R	01/28/2016	04/27/2026	28,784,000	3.37 USD (2.93 GBP)	.....	.....	.....161,190	1,720,000	.....	.....2,174,689	.....	.....276,000	.....	.....	.....299,246	.....	100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Citibank NA.....	E57ODZWZ7FF32TWE	03/08/2016	06/06/2026	48,178,000	3.66 USD (3.05 GBP)	.....	.....	.....343,982	2,169,200	.....	.....3,234,231	.....	.....469,200	.....	.....	.....507,179	.....	100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	Citibank NA.....	E57ODZWZ7FF32TWE	07/21/2016	09/14/2031	17,141,800	3.46 USD (2.54 GBP)	.....	.....	.....143,024	(449,800)	.....	.....107,923	.....	.....179,400	.....	.....	.....267,071	.....	100 / QL.....
	Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	Foreig n Curren cy	BNP Paribas.....	R0MUWSFPU8MPRO8	08/12/2016	11/14/2026	29,831,000	3.39 USD (2.28 GBP)	.....	.....	.....291,162	(1,292,600)	.....	.....(125,112)	.....	.....317,400	.....	.....	.....329,291	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	11/01/2016	02/20/2027	.....	....10,994,400	3.22 USD (2.52 GBP)	.....	.....	.....41,826	(1,184,400)	.....	.....(1,020,283)	.....	.....124,200	.....	.....	.....124,660	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4	03/09/2017	03/15/2027	.....	....15,672,616	3.81 USD (0.49 JPY)	.....	.....	.....518,277	31,323	.....	.....1,312,007	.....	.....1,792,121	.....	.....	.....178,789	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4	03/09/2017	03/15/2029	.....	....15,672,616	3.91 USD (0.58 JPY)	.....	.....	.....520,394	31,323	.....	.....1,655,951	.....	.....1,792,121	.....	.....	.....210,390	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	05/02/2017	05/11/2027	.....	....29,946,524	3.36 USD (0.3 JPY)	.....	.....	.....915,834	749,444	.....	.....2,882,317	.....	.....3,345,293	.....	.....	.....346,709	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	05/24/2017	08/17/2027	.....	....3,355,500	3.75 USD (1.77 EUR)	.....	.....	.....64,024	(55,500)	.....	.....16,928	.....	.....253,800	.....	.....	.....39,810	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	05/24/2017	08/17/2027	.....	....32,436,500	3.75 USD (1.77 EUR)	.....	.....	.....618,901	(536,500)	.....	.....163,636	.....	.....2,453,400	.....	.....	.....384,825	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	06/02/2017	06/26/2029	.....	....45,052,000	3.99 USD (2.8 GBP)	.....	.....	.....450,259	(2,310,000)	.....	.....(148,627)	.....	.....483,000	.....	.....	.....616,505	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	06/08/2017	09/13/2027	.....	....34,782,000	3.99 USD (1.96 EUR)	.....	.....	.....680,312	(465,000)	.....	.....377,784	.....	.....2,622,600	.....	.....	.....415,354	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	08/22/2017	09/07/2027	.....	....23,516,000	3.97 USD (2.02 EUR)	.....	.....	.....464,657	776,000	.....	.....1,373,922	.....	.....1,692,000	.....	.....	.....280,415	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	10/18/2017	12/31/2042	.....	....19,825,496	4.42 USD (3.12 GBP)	.....	.....	.....234,662	(574,368)	.....	.....573,070	.....	.....214,927	.....	.....	.....454,407	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	10/18/2017	12/31/2042	.....	....14,068,697	4.42 USD (3.12 GBP)	.....	.....	.....166,523	(407,587)	.....	.....406,666	.....	.....152,518	.....	.....	.....322,459	.....	100 / QL.....

E18,252

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5	01/24/2018	04/22/2028	49,747,250	3.82 USD (2.45 GBP)	.....	.....	.....723,705	2,385,250	.....	.....5,671,091	.....	.....483,000	.....	.....	.....624,934	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland	RR3QWICWWIPCS8A4	01/25/2018	03/14/2033	14,294,000	4.45 USD (3.02 GBP)	.....	.....	.....217,830	762,000	.....	.....2,142,415	.....	.....138,000	.....	.....	.....239,272	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland	RR3QWICWWIPCS8A4	01/25/2018	03/14/2033	11,435,200	4.45 USD (3.02 GBP)	.....	.....	.....174,264	609,600	.....	.....1,713,932	.....	.....110,400	.....	.....	.....191,418	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Societe General SA	O2RNE8IBXP4R0TD8P	03/06/2018	03/31/2036	8,680,000	4.69 USD (2.47 EUR)	.....	.....	.....206,639	721,000	.....	.....1,271,320	.....	.....592,200	.....	.....	.....163,875	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Societe General SA	O2RNE8IBXP4R0TD8P	03/06/2018	03/31/2036	12,400,000	4.69 USD (2.47 EUR)	.....	.....	.....295,198	1,030,000	.....	.....1,816,172	.....	.....846,000	.....	.....	.....234,107	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5	02/22/2018	06/17/2030	9,753,800	4.28 USD (BP0006M)	.....	.....	.....308,707	281,400	.....	.....1,509,792	.....	.....96,600	.....	.....	.....141,898	.....	100 / QL.....
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5	02/22/2018	06/17/2028	22,184,100	4.2 USD (EUR006M)	.....	.....	.....904,170	1,718,100	.....	.....4,436,224	.....	.....1,522,800	.....	.....	.....282,047	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland	RR3QWICWWIPCS8A4	06/14/2018	06/29/2030	10,503,900	5.31 USD (2.78 EUR)	.....	.....	.....266,875	270,900	.....	.....1,100,547	.....	.....761,400	.....	.....	.....153,107	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland	RR3QWICWWIPCS8A4	06/14/2018	06/29/2030	10,503,900	5.31 USD (2.78 EUR)	.....	.....	.....266,875	270,900	.....	.....1,100,547	.....	.....761,400	.....	.....	.....153,107	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland	RR3QWICWWIPCS8A4	06/27/2018	09/27/2030	11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....159,150	(334,800)	.....	.....557,645	.....	.....124,200	.....	.....	.....175,127	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland	RR3QWICWWIPCS8A4	06/27/2018	09/27/2030	11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....159,150	(334,800)	.....	.....557,645	.....	.....124,200	.....	.....	.....175,127	.....	100 / QL.....

E18,253

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4	08/07/2018	11/07/2028	.....	.....16,828,500	4.19 USD (2.72 GBP)	.....	.....	.....221,854	(763,100)	.....	.....347,568	.....	.....179,400	.....	.....	.....220,343	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP51OUK5	10/31/2018	01/31/2026	.....	.....12,810,000	4.34 USD (2.68 GBP)	.....	.....	.....187,697	(722,000)	.....	.....6,037	.....	.....138,000	.....	.....	.....129,496	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP51OUK5	10/31/2018	01/31/2029	.....	.....20,496,000	4.48 USD (2.87 GBP)	.....	.....	.....286,395	(1,155,200)	.....	.....368,480	.....	.....220,800	.....	.....	.....272,882	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4	11/16/2018	01/09/2034	.....	.....23,122,800	4.56 USD (3.01 GBP)	.....	.....	.....316,143	(1,234,800)	.....	.....822,173	.....	.....248,400	.....	.....	.....401,047	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	11/26/2018	12/05/2036	.....	.....7,932,400	5.64 USD (3.11 EUR)	.....	.....	.....192,772	(26,600)	.....	.....742,718	.....	.....592,200	.....	.....	.....153,301	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	11/26/2018	12/05/2036	.....	.....7,948,248	5.64 USD (3.11 EUR)	.....	.....	.....193,157	(26,653)	.....	.....744,202	.....	.....593,383	.....	.....	.....153,608	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	02/26/2019	09/16/2031	.....	.....10,520,800	4.19 USD (2.94 GBP)	.....	.....	.....115,756	(304,800)	.....	.....329,962	.....	.....110,400	.....	.....	.....163,961	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	03/22/2019	04/05/2033	.....	.....13,084,800	4.73 USD (2.42 EUR)	.....	.....	.....288,109	(104,400)	.....	.....828,724	.....	.....981,360	.....	.....	.....219,619	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	03/22/2019	04/05/2033	.....	.....13,084,800	4.73 USD (2.42 EUR)	.....	.....	.....288,109	(104,400)	.....	.....828,724	.....	.....981,360	.....	.....	.....219,619	.....	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 B4TYDEB6GKMZO0311	05/15/2019	05/31/2029	.....	.....7,849,800	3.94 USD (1.55 EUR)	.....	.....	.....182,677	(109,200)	.....	.....336,803	.....	.....592,200	.....	.....	.....106,907	.....	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 B4TYDEB6GKMZO0311	05/15/2019	05/31/2031	.....	.....2,242,800	4.05 USD (1.74 EUR)	.....	.....	.....50,294	(31,200)	.....	.....117,810	.....	.....169,200	.....	.....	.....34,417	.....	100 / QL.....

E18,254

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO0311	05/15/2019	05/31/2031	.....	.....8,971,200	4.05 USD (1.74 EUR)	.....	.....	.....201,175	(124,800)	.....	.....471,238	.....	.....676,800	.....	.....	.....137,666	.....	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 B4TYDEB6GKMZO0311	05/30/2019	08/28/2029	.....	.....20,724,000	3.54 USD (3.38 AUD)	.....	.....	.....(21,836)	(1,065,000)	.....	.....93,730	.....	.....1,293,000	.....	.....	.....286,842	.....	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 B4TYDEB6GKMZO0311	05/30/2019	08/28/2029	.....	.....13,816,000	3.54 USD (3.38 AUD)	.....	.....	.....(14,557)	(710,000)	.....	.....62,486	.....	.....862,000	.....	.....	.....191,228	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	08/01/2019	08/22/2029	.....	.....14,794,267	2.95 USD (0.28 JPY)	.....	.....	.....396,974	890,896	.....	.....1,849,410	.....	.....1,592,996	.....	.....	.....204,549	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	08/01/2019	08/22/2029	.....	.....5,547,850	2.95 USD (0.28 JPY)	.....	.....	.....148,865	334,086	.....	.....693,529	.....	.....597,374	.....	.....	.....76,706	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	08/01/2019	08/22/2029	.....	.....29,588,534	2.95 USD (0.28 JPY)	.....	.....	.....793,948	1,781,791	.....	.....3,698,819	.....	.....3,185,993	.....	.....	.....409,098	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	09/13/2019	07/16/2029	.....	.....2,748,800	3.9 USD (3.79 AUD)	.....	.....	.....12,635	(156,400)	.....	.....(20,353)	.....	.....172,400	.....	.....	.....37,753	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	09/13/2019	07/16/2029	.....	.....8,246,400	3.9 USD (3.79 AUD)	.....	.....	.....(14,274)	(469,200)	.....	.....(61,060)	.....	.....517,200	.....	.....	.....113,258	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	09/13/2019	07/16/2029	.....	.....14,087,600	3.9 USD (3.79 AUD)	.....	.....	.....(24,385)	(801,550)	.....	.....(104,310)	.....	.....883,550	.....	.....	.....193,483	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	09/13/2019	07/16/2029	.....	.....4,123,200	3.9 USD (3.79 AUD)	.....	.....	.....(22,547)	(234,600)	.....	.....(30,530)	.....	.....258,600	.....	.....	.....56,629	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	09/23/2019	12/31/2038	.....	.....8,590,302	4.61 USD (2.3 EUR)	.....	.....	.....195,401	(299,453)	.....	.....167,025	.....	.....717,198	.....	.....	.....177,151	.....	100 / QL.....

E18,255

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	09/23/2019	12/31/2038	.....	.....5,726,868	4.61 USD (2.3 EUR)	.....	.....	.....130,268	(199,635)	.....	.....111,350	.....	.....478,132	.....	.....	.....118,100	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	09/23/2019	12/31/2038	.....	.....2,357,561	4.61 USD (2.3 EUR)	.....	.....	.....53,627	(82,183)	.....	.....45,839	.....	.....196,831	.....	.....	.....48,618	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	10/02/2019	09/30/2031	.....	.....6,567,000	3.44 USD (1.38 EUR)	.....	.....	.....126,128	(255,000)	.....	.....47,746	.....	.....507,600	.....	.....	.....102,545	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	10/02/2019	09/30/2031	.....	.....7,661,500	3.44 USD (1.38 EUR)	.....	.....	.....147,149	(297,500)	.....	.....55,704	.....	.....592,200	.....	.....	.....119,636	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	10/02/2019	09/30/2031	.....	.....3,283,500	3.44 USD (1.38 EUR)	.....	.....	.....63,064	(127,500)	.....	.....23,873	.....	.....253,800	.....	.....	.....51,273	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	02/20/2020	05/19/2030	.....	.....9,729,000	3.01 USD (1.1 EUR)	.....	.....	.....176,949	(504,000)	.....	.....(240,560)	.....	.....761,400	.....	.....	.....140,872	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	02/20/2020	05/19/2030	.....	.....9,729,000	3.01 USD (1.1 EUR)	.....	.....	.....176,949	(504,000)	.....	.....(240,560)	.....	.....761,400	.....	.....	.....140,872	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	03/11/2020	12/31/2038	.....	.....3,855,171	3.69 USD (2.3 EUR)	.....	.....	.....53,851	(31,104)	.....	.....(73,186)	.....	.....313,299	.....	.....	.....79,502	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	03/25/2020	02/12/2030	.....	.....8,640,000	4.12 USD (3.13 EUR)	.....	.....	.....65,653	(456,000)	.....	.....(999,120)	.....	.....676,800	.....	.....	.....123,126	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	03/25/2020	02/12/2030	.....	.....10,800,000	4.12 USD (3.13 EUR)	.....	.....	.....82,066	(570,000)	.....	.....(1,248,900)	.....	.....846,000	.....	.....	.....153,907	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	09/02/2020	09/25/2032	.....	.....40,474,398	2.19 USD (0.86 JPY)	.....	.....	.....560,023	3,109,087	.....	.....997,073	.....	.....4,281,178	.....	.....	.....663,288	.....	100 / QL.....

E18,256

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	09/04/2020	09/18/2027	.....	.....19,534,143	2.97 USD (2.7 GBP)	.....	.....	.....32,236	(495,896)	.....	.....(577,226)	.....	.....204,267	.....	.....	.....233,550	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5	09/04/2020	09/18/2027	.....	.....6,598,530	2.97 USD (2.7 GBP)	.....	.....	.....10,890	(167,470)	.....	.....(194,939)	.....	.....69,000	.....	.....	.....78,892	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	10/01/2020	10/29/2032	.....	.....17,021,550	2.76 USD (1.45 EUR)	.....	.....	.....222,383	535,050	.....	.....297,528	.....	.....1,226,700	.....	.....	.....280,153	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8	10/01/2020	10/29/2032	.....	.....5,869,500	2.76 USD (1.45 EUR)	.....	.....	.....76,684	184,500	.....	.....102,596	.....	.....423,000	.....	.....	.....96,605	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	10/08/2020	06/30/2042	.....	.....3,042,575	3.75 USD (4.07 AUD)	.....	.....	.....(14,657)	(44,200)	.....	.....119,405	.....	.....183,175	.....	.....	.....68,895	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWE	10/08/2020	06/30/2042	.....	.....26,273,530	3.75 USD (4.07 AUD)	.....	.....	.....(118,479)	(381,680)	.....	.....1,031,094	.....	.....1,581,770	.....	.....	.....594,931	.....	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 B4TYDEB6GKMZO0311	10/30/2020	01/07/2031	.....	.....54,980,600	3.07 USD (1.62 EUR)	.....	.....	.....805,130	1,541,600	.....	.....1,396,006	.....	.....3,976,200	.....	.....	.....825,838	.....	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 B4TYDEB6GKMZO0311	10/30/2020	01/07/2031	.....	.....4,679,200	3.07 USD (1.62 EUR)	.....	.....	.....68,522	131,200	.....	.....118,809	.....	.....338,400	.....	.....	.....70,284	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO0311	10/22/2020	01/31/2033	.....	.....19,630,500	4.56 USD (3.99 GBP)	.....	.....	.....80,300	(667,500)	.....	.....(724,931)	.....	.....207,000	.....	.....	.....326,910	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO0311	10/22/2020	01/31/2033	.....	.....5,234,800	4.56 USD (3.99 GBP)	.....	.....	.....21,413	(178,000)	.....	.....(193,315)	.....	.....55,200	.....	.....	.....87,176	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO0311	10/22/2020	01/31/2033		3,926,100	4.56 USD (3.99 GBP)			16,060	(133,500)		(144,986)		41,400			65,382		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	05/12/2021	03/31/2041	.....	.....1,410,350	3.97 USD (3.13 GBP)	.....	.....	.....8,284	57,150	.....	.....97,529	.....	.....57,150	.....	.....	.....30,948	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	05/12/2021	03/31/2041	.....	.....12,693,150	3.97 USD (3.13 GBP)	.....	.....	.....74,555	514,350	.....	.....877,758	.....	.....514,350	.....	.....	.....278,529	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	05/12/2021	03/31/2041	.....	.....7,051,750	3.97 USD (3.13 GBP)	.....	.....	.....41,419	285,750	.....	.....487,643	.....	.....285,750	.....	.....	.....154,738	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	06/18/2021	09/16/2033	.....	.....13,859,000	3.5 USD (2.8 GBP)	.....	.....	.....31,067	327,000	.....	.....523,493	.....	.....327,000	.....	.....	.....237,206	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	06/18/2021	09/16/2033	.....	.....5,543,600	3.5 USD (2.8 GBP)	.....	.....	.....12,427	130,800	.....	.....209,397	.....	.....130,800	.....	.....	.....94,882	.....	100 / QL.....
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA.....E57ODZWZ7FF32TWE	09/20/2021	09/30/2031	.....	.....13,108,883	3.03 USD (2.45 SEK)	.....	.....	.....22,760	476,624	.....	.....562,491	.....	.....476,624	.....	.....	.....204,698	.....	100 / QL.....
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA.....E57ODZWZ7FF32TWE	09/20/2021	09/30/2033	.....	.....13,108,883	3.21 USD (2.65 SEK)	.....	.....	.....22,261	476,624	.....	.....555,114	.....	.....476,624	.....	.....	.....224,734	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA.....E57ODZWZ7FF32TWE	10/27/2021	09/23/2051	.....	.....7,390,070	4.05 USD (4.93 AUD)	.....	.....	.....(7,818)	228,752	.....	.....600,212	.....	.....228,752	.....	.....	.....201,533	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	11/16/2021	03/31/2043	.....	.....6,715,000	3.71 USD (2.9 GBP)	.....	.....	.....4,565	(51,000)	.....	.....(25,063)	.....	.....(51,000)	.....	.....	.....154,811	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	11/16/2021	03/31/2043	.....	.....33,575,000	3.71 USD (2.9 GBP)	.....	.....	.....22,825	(255,000)	.....	.....(125,315)	.....	.....(255,000)	.....	.....	.....774,053	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLCG5GSEF7VJP5I7OUK5	11/16/2021	03/31/2043		6,715,000	3.71 USD (2.9 GBP)			4,565	(51,000)		(25,063)		(51,000)			154,811		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWE	11/23/2021	02/23/2029	.....	.....7,884,800	2.84 USD (1.04 EUR)	.....	.....	.....	.....(74,200)	.....	.....119,144	.....	.....(74,200)	.....	.....	.....105,443	.....	100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	...19,365,057	8,460,020	XXX	59,491,977	0	..64,214,139	0	0	...19,691,853	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 7H6GLXDRUGQFU57R	12/27/2021	01/04/2022	.....	..604,425,599	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....1,557,721	.....	.....1,557,721	.....	.....	.....	.....1,557,721	316,371	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/27/2021	01/04/2022	.....	..430,261,457	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....3,500,690	.....	.....3,500,690	.....	.....	.....	.....3,500,690	225,209	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/31/2021	01/07/2022	.....	.....	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....2,821	.....	.....	.....	.....	.....	.....	.....	.....151,686	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/31/2021	01/10/2022	.....	..600,143,679	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....(1,359,921)	.....	.....(1,359,921)	.....	.....	.....	.....(1,359,921)	496,682	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57R	12/31/2021	01/10/2022	.....	.....	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....378,637	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEM	12/31/2021	01/07/2022	.....	.....	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....(152)	.....	.....	.....	.....	.....	.....	.....	.....8,086	.....	01.....
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return.....										0	0	2,668	3,698,489	XXX	3,698,489	0	0	0	3,698,489	1,576,671	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	...19,367,726	12,069,926	XXX	63,291,998	(88,583)	..64,214,139	0	3,698,489	21,345,139	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	0	(88,583)	XXX	101,532	(88,583)	0	0	0	76,615	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	...19,365,057	8,460,020	XXX	59,491,977	0	..64,214,139	0	0	...19,691,853	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	2,668	3,698,489	XXX	3,698,489	0	0	0	3,698,489	1,576,671	XXX	XXX
1409999999. Total-Swaps.....										0	0	...19,367,726	12,069,926	XXX	63,291,998	(88,583)	..64,214,139	0	3,698,489	21,345,139	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										..421,484,718	..467,679,487	...19,367,726	464,085,806	XXX	...1,620,388,406	(88,583)	..64,214,139	(296,480,540)	..(156,424,897)	...21,345,139	XXX	XXX
1759999999. TOTAL.....										..421,484,718	..467,679,487	...19,367,726	464,085,806	XXX	...1,620,388,406	(88,583)	..64,214,139	(296,480,540)	..(156,424,897)	...21,345,139	XXX	XXX

E18.259

SCHEDULE DB - PART A - SECTION 1

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

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

(a)

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

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Maturity....	16,483	..6,342,352	384.78.....	149,172	.....	.....	.....563	...	.....	.....	.....(1,096)	.....	.....533	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	46,149	..16,909,744	366.42.....	749,452	.....	.....811,291	622,507	...	.....	.....	.....(5,477)	.....	.....(617,030)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	53,157	..20,005,675	376.35.....	636,822	.....	.....406,652	194,784	...	.....	.....	.....(4,661)	.....	.....(190,123)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	40,838	..15,346,689	375.79.....	497,821	.....	.....335,284	170,867	...	.....	.....	.....(3,637)	.....	.....(167,230)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	124,477	..46,610,469	374.45.....	1,583,349	.....	.....1,188,757	681,727	...	.....	.....	.....(11,582)	.....	.....(670,145)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	59	21,861	368.78.....	898	.....	.....902	660	...	.....	.....	.....(8)	.....	.....(652)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	15,791	..5,784,310	366.31.....	257,231	.....	.....279,338	214,742	...	.....	.....	.....(1,880)	.....	.....(212,862)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/10/2018	01/08/2021	01/12/2021	Exercise....	34,286	..12,564,334	366.46.....	556,114	.....	.....601,371	461,115	...	.....	.....	.....(4,068)	.....	.....(457,047)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	1,538	569,101	370.07.....	26,989	.....	.....21,437	15,166	...	.....	.....	.....(539)	.....	.....(14,627)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	8,506	..3,158,787	371.38.....	143,744	.....	.....107,425	72,976	...	.....	.....	.....(2,891)	.....	.....(70,085)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	10,122	..3,748,504	370.34.....	176,220	.....	.....138,365	97,130	...	.....	.....	.....(3,542)	.....	.....(93,588)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Maturity....	3,968	..1,539,936	388.08.....	40,117	.....	.....	.....278	...	.....	.....	.....(803)	.....	.....525	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Maturity....	10,898	..4,245,273	389.53.....	104,952	.....	.....	.....339	...	.....	.....	.....(2,105)	.....	.....1,766	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	10,615	..3,948,849	371.99.....	176,323	.....	.....127,598	84,828	...	.....	.....	.....(3,538)	.....	.....(81,290)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	10,882	..4,029,946	370.33.....	189,565	.....	.....148,866	104,532	...	.....	.....	.....(3,807)	.....	.....(100,725)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	14,285	..5,434,412	380.43.....	184,418	.....	.....51,140	22,434	...	.....	.....	.....(3,704)	.....	.....(18,730)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	38,772	..14,421,036	371.94.....	645,174	.....	.....467,984	311,690	...	.....	.....	.....(12,962)	.....	.....(298,728)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	39,803	..15,177,126	381.31.....	499,921	.....	.....107,467	47,994	...	.....	.....	.....(10,042)	.....	.....(37,952)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	9,819	..3,728,886	379.76.....	129,415	.....	.....41,731	18,587	...	.....	.....	.....(2,597)	.....	.....(15,990)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	33,068	..12,587,589	380.66.....	423,929	.....	.....110,777	48,569	...	.....	.....	.....(8,517)	.....	.....(40,052)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	34,920	..13,199,866	378.....	485,741	.....	.....209,871	102,158	...	.....	.....	.....(9,758)	.....	.....(92,400)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2018	01/22/2021	01/26/2021	Exercise....	90,637	..34,395,926	379.49.....	1,204,569	.....	.....409,680	184,362	...	.....	.....	.....(24,205)	.....	.....(160,157)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/23/2018	01/22/2021	01/26/2021	Exercise...	555	205,927	371.16.....	9,437	.....	.....7,129	4,879	...	.....	.....	.....(188)	.....	.....(4,691)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	1,603	466,193	290.84.....	13,770	.....	.....34,912	36,882	...	.....	.....	.....(185)	.....	.....(36,696)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	1,225	340,516	277.9.....	18,035	.....	.....42,543	44,049	...	.....	.....	.....(242)	.....	.....(43,806)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	1,656	461,605	278.73.....	23,614	.....	.....56,125	58,160	...	.....	.....	.....(318)	.....	.....(57,842)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	111	32,389	290.95.....	952	.....	.....2,412	2,549	...	.....	.....	.....(13)	.....	.....(2,536)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	775	217,351	280.55.....	10,290	.....	.....24,846	25,798	...	.....	.....	.....(137)	.....	.....(25,661)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	10,979	3,061,754	278.88.....	155,641	.....	.....370,423	383,914	...	.....	.....	.....(2,132)	.....	.....(381,782)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	11,596	3,320,867	286.39.....	121,152	.....	.....304,153	318,404	...	.....	.....	.....(1,664)	.....	.....(316,741)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	2,732	786,244	287.82.....	26,834	.....	.....67,747	71,104	...	.....	.....	.....(366)	.....	.....(70,738)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	12,403	3,559,666	286.99.....	126,299	.....	.....317,900	333,145	...	.....	.....	.....(1,729)	.....	.....(331,416)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	24,866	7,088,573	285.07.....	274,745	.....	.....685,061	715,621	...	.....	.....	.....(3,765)	.....	.....(711,856)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	1,234	356,456	288.75.....	11,642	.....	.....29,467	30,984	...	.....	.....	.....(162)	.....	.....(30,823)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	2,973	852,914	286.85.....	30,460	.....	.....76,624	80,278	...	.....	.....	.....(420)	.....	.....(79,858)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	01/20/2021	Exercise...	1,502	421,366	280.55.....	19,949	.....	.....48,167	50,013	...	.....	.....	.....(268)	.....	.....(49,744)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	52,223	..19,476,613	372.95.....	594,299	.....	.....560,354	378,178	...	.....	.....	.....(17,945)	.....	.....(360,233)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	78,403	..30,034,591	383.08.....	631,144	.....	.....47,042	79,486	...	.....	.....	.....(19,057)	.....	.....(60,429)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	38,576	..14,689,210	380.79.....	336,765	.....	.....111,484	70,726	...	.....	.....	.....(10,169)	.....	.....(60,557)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	118,132	..45,003,525	380.96.....	1,024,203	.....	.....321,319	207,972	...	.....	.....	.....(30,920)	.....	.....(177,052)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	413	154,212	373.44.....	4,625	.....	.....4,229	2,811	...	.....	.....	.....(141)	.....	.....(2,670)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	9,935	3,709,020	373.32.....	111,672	.....	.....102,929	68,689	...	.....	.....	.....(3,372)	.....	.....(65,317)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Maturity....	13,258	5,177,627	390.53.....	81,139	.....	.....	.....921	...	.....	.....	.....(2,455)	.....	.....1,534	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	02/02/2021	02/04/2021	Exercise...	25,511	9,532,958	373.68.....	283,427	.....	.....255,110	168,355	...	.....	.....	.....(8,559)	.....	.....(159,796)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	20,641	...7,386,637	357.87.....	306,100	.....	.....646,256	454,870	...	.....	.....	.....(12,047)	.....	.....(442,823)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	48,195	..17,248,616	357.89.....	714,254	.....	.....1,508,031	1,061,149	...	.....	.....	.....(28,100)	.....	.....(1,033,049)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	55,795	..20,466,234	366.81.....	621,558	.....	.....1,248,138	733,307	...	.....	.....	.....(24,455)	.....	.....(708,852)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	43,012	..15,744,722	366.05.....	491,633	.....	.....994,879	597,437	...	.....	.....	.....(19,343)	.....	.....(578,094)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	126,304	..46,138,734	365.3.....	1,479,016	.....	.....3,016,132	1,847,873	...	.....	.....	.....(58,188)	.....	.....(1,789,685)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	625	224,039	358.72.....	9,025	.....	.....19,024	13,233	...	.....	.....	.....(352)	.....	.....(12,881)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	6,430	...2,301,608	357.95.....	95,164	.....	.....200,808	141,187	...	.....	.....	.....(3,740)	.....	.....(137,447)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/12/2021	02/17/2021	Exercise...	11,761	...4,409,083	374.9.....	99,143	.....	.....167,943	68,238	...	.....	.....	.....(3,897)	.....	.....(64,341)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	1,006	298,723	297.08.....	4,140	.....	.....16,380	16,862	...	.....	.....	.....(131)	.....	.....(16,731)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	1,408	400,192	284.28.....	11,172	.....	.....40,951	41,624	...	.....	.....	.....(345)	.....	.....(41,278)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	2,189	622,931	284.62.....	17,091	.....	.....62,923	63,969	...	.....	.....	.....(522)	.....	.....(63,447)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	6,317	...1,795,264	284.21.....	50,294	.....	.....184,194	187,212	...	.....	.....	.....(1,540)	.....	.....(185,673)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	11,459	...3,341,350	291.59.....	63,285	.....	.....249,579	255,060	...	.....	.....	.....(1,940)	.....	.....(253,120)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	6,647	...1,950,171	293.4.....	33,388	.....	.....132,737	135,917	...	.....	.....	.....(1,024)	.....	.....(134,893)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	02/04/2021	Exercise...	15,386	...4,478,827	291.1.....	87,151	.....	.....342,643	350,002	...	.....	.....	.....(2,670)	.....	.....(347,332)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	832	236,143	283.7.....	6,869	.....	.....24,563	25,093	...	.....	.....	.....(312)	.....	.....(24,781)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	1,018	278,399	273.46.....	13,117	.....	.....40,468	41,115	...	.....	.....	.....(600)	.....	.....(40,515)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	9,447	...2,588,219	273.97.....	119,222	.....	.....370,704	376,708	...	.....	.....	.....(5,447)	.....	.....(371,261)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	1,062	291,708	274.74.....	12,983	.....	.....40,846	41,521	...	.....	.....	.....(591)	.....	.....(40,930)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	1,274	362,262	284.41.....	10,168	.....	.....36,683	37,494	...	.....	.....	.....(469)	.....	.....(37,026)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	8,711	...2,445,262	280.71.....	82,398	.....	.....283,107	288,650	...	.....	.....	.....(3,764)	.....	.....(284,886)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	3,699	...1,016,358	274.75.....	45,214	.....	.....142,272	144,623	...	.....	.....	.....(2,065)	.....	.....(142,558)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	4,729	...1,339,115	283.19.....	39,955	.....	.....141,955	144,965	...	.....	.....	.....(1,828)	.....	.....(143,137)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	5,171	...1,456,244	281.6.....	46,994	.....	.....163,465	166,756	...	.....	.....	.....(2,144)	.....	.....(164,613)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	15,297	...4,280,808	279.84.....	150,412	.....	.....510,472	520,204	...	.....	.....	.....(6,872)	.....	.....(513,332)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	3,557	...1,003,021	282.02.....	31,709	.....	.....110,929	113,193	...	.....	.....	.....(1,454)	.....	.....(111,738)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	02/23/2021	Exercise...	11,263	...3,157,711	280.35.....	108,269	.....	.....370,117	377,284	...	.....	.....	.....(4,944)	.....	.....(372,340)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	43,595	..15,719,395	360.58.....	670,051	.....	.....1,070,251	842,932	...	.....	.....	.....(34,878)	.....	.....(808,054)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	62,447	..22,999,902	368.31.....	753,737	.....	.....1,050,361	735,321	...	.....	.....	.....(39,240)	.....	.....(696,081)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	45,084	..16,595,113	368.09.....	548,226	.....	.....768,238	540,234	...	.....	.....	.....(28,541)	.....	.....(511,693)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	167,998	..61,739,272	367.5.....	2,081,495	.....	.....2,961,805	2,107,223	...	.....	.....	.....(108,351)	.....	.....(1,998,872)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	14,034	...5,069,091	361.21.....	211,627	.....	.....335,685	262,549	...	.....	.....	.....(11,013)	.....	.....(251,536)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	27,986	..10,092,728	360.63.....	429,311	.....	.....685,666	539,740	...	.....	.....	.....(22,353)	.....	.....(517,387)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/27/2018	02/26/2021	03/02/2021	Exercise...	12,941	...4,846,742	374.52.....	127,083	.....	.....137,306	82,725	...	.....	.....	.....(6,612)	.....	.....(76,113)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2018	02/26/2021	03/02/2021	Exercise...	145	...39,303	271.69.....	1,302	.....	.....2,183	897	...	.....	.....	.....(64)	.....	.....(833)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2018	02/26/2021	03/02/2021	Exercise...	1,920	...547,298	284.98.....	9,218	.....	.....3,457	426	...	.....	.....	.....(488)	.....	.....62	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2018	02/26/2021	03/02/2021	Exercise...	519	146,209	281.61.....	2,949	.....	.....2,684	373	...	.....	.....	.....(152)	.....	.....(221)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	12,270	...4,558,881	371.56.....	118,279	.....	.....193,368	110,087	...	.....	.....	.....(7,363)	.....	.....(102,724)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	59,502	..21,311,957	358.17.....	887,180	.....	.....1,734,494	1,293,782	...	.....	.....	.....(55,198)	.....	.....(1,238,584)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	53,496	..19,575,384	365.92.....	623,767	.....	.....1,144,822	755,162	...	.....	.....	.....(38,810)	.....	.....(716,352)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	53,907	..19,699,705	365.44.....	638,257	.....	.....1,179,481	785,838	...	.....	.....	.....(39,708)	.....	.....(746,130)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	152,019	..55,404,717	364.46.....	1,859,188	.....	.....3,475,146	2,360,391	...	.....	.....	.....(115,663)	.....	.....(2,244,728)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	2,195	787,064	358.63.....	32,261	.....	.....62,964	46,713	...	.....	.....	.....(2,003)	.....	.....(44,710)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	17,875	...6,383,338	357.11.....	275,275	.....	.....540,003	407,560	...	.....	.....	.....(17,129)	.....	.....(390,431)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/12/2018	03/09/2021	03/11/2021	Exercise...	26,944	9,634,236	357.56.....	409,285	.....	.....801,865	602,251	...	.....	.....	.....(25,464)	.....	.....(576,787)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	3,296	905,664	274.76.....	40,022	.....	.....122,289	128,826	...	.....	.....	.....(2,857)	.....	.....(125,970)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	6,848	1,883,066	274.97.....	82,431	.....	.....252,632	266,215	...	.....	.....	.....(5,876)	.....	.....(260,339)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	6,892	1,894,032	274.81.....	83,511	.....	.....255,354	269,024	...	.....	.....	.....(5,949)	.....	.....(263,074)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	4,808	1,367,992	284.53.....	37,912	.....	.....131,400	140,944	...	.....	.....	.....(2,708)	.....	.....(138,236)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	20,897	5,743,015	274.83.....	252,991	.....	.....773,801	815,247	...	.....	.....	.....(18,041)	.....	.....(797,206)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	28,658	8,112,875	283.09.....	241,688	.....	.....824,499	881,379	...	.....	.....	.....(17,233)	.....	.....(864,146)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	17,968	5,066,193	281.95.....	159,673	.....	.....537,435	573,095	...	.....	.....	.....(11,388)	.....	.....(561,706)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	03/23/2021	Exercise...	56,130	..15,742,745	280.47.....	533,222	.....	.....1,761,917	1,873,296	...	.....	.....	.....(38,014)	.....	.....(1,835,282)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	12,167	4,529,238	372.27.....	105,849	.....	.....202,816	103,783	...	.....	.....	.....(7,556)	.....	.....(96,227)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	65,561	..23,504,106	358.51.....	904,080	.....	.....1,995,007	1,403,747	...	.....	.....	.....(64,522)	.....	.....(1,339,225)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	71,477	..26,170,559	366.14.....	768,377	.....	.....1,629,674	998,003	...	.....	.....	.....(54,832)	.....	.....(943,171)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	43,481	..15,900,224	365.68.....	474,815	.....	.....1,011,374	626,063	...	.....	.....	.....(33,889)	.....	.....(592,174)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	160,887	..58,757,673	365.21.....	1,785,850	.....	.....3,817,857	2,388,610	...	.....	.....	.....(127,441)	.....	.....(2,261,169)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	4,983	1,783,708	357.95.....	69,913	.....	.....154,427	109,471	...	.....	.....	.....(4,994)	.....	.....(104,477)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	20,231	7,245,285	358.13.....	282,423	.....	.....623,313	440,816	...	.....	.....	.....(20,157)	.....	.....(420,659)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/22/2018	03/19/2021	03/23/2021	Exercise...	22,655	8,117,189	358.29.....	314,683	.....	.....694,387	490,039	...	.....	.....	.....(22,454)	.....	.....(467,585)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	77,806	..27,733,781	356.45.....	1,103,282	.....	.....2,584,700	1,826,055	...	.....	.....	.....(91,777)	.....	.....(1,734,278)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	70,871	..25,804,727	364.11.....	784,539	.....	.....1,811,455	1,131,142	...	.....	.....	.....(65,257)	.....	.....(1,065,885)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	72,190	..26,248,117	363.6.....	812,854	.....	.....1,881,981	1,187,450	...	.....	.....	.....(67,615)	.....	.....(1,119,835)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	158,040	..57,403,423	363.22.....	1,801,660	.....	.....4,180,168	2,657,383	...	.....	.....	.....(149,860)	.....	.....(2,507,523)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	7,392	2,635,200	356.48.....	104,749	.....	.....245,350	173,272	...	.....	.....	.....(8,711)	.....	.....(164,561)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	16,853	...6,007,267	356.46.....	238,969	.....	.....559,674	395,353	...	.....	.....	.....(19,874)	.....	.....(375,479)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	34,695	..12,366,321	356.43.....	492,321	.....	.....1,153,260	814,962	...	.....	.....	.....(40,951)	.....	.....(774,011)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2018	04/01/2021	04/06/2021	Exercise...	14,878	...5,508,698	370.25.....	133,310	.....	.....288,937	154,430	...	.....	.....	.....(11,084)	.....	.....(143,346)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	47,466	..16,966,379	357.44.....	730,033	.....	.....1,590,598	1,067,901	...	.....	.....	.....(68,000)	.....	.....(999,901)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	53,345	..19,499,085	365.53.....	636,402	.....	.....1,356,022	783,404	...	.....	.....	.....(59,280)	.....	.....(724,124)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	31,100	..11,342,683	364.72.....	380,971	.....	.....815,745	480,209	...	.....	.....	.....(35,487)	.....	.....(444,722)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	134,578	..49,041,558	364.41.....	1,664,729	.....	.....3,571,699	2,117,215	...	.....	.....	.....(155,072)	.....	.....(1,962,143)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	7,147	...2,558,529	358.01.....	108,056	.....	.....235,407	156,757	...	.....	.....	.....(10,066)	.....	.....(146,691)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	19,846	...7,092,748	357.39.....	305,826	.....	.....666,030	447,477	...	.....	.....	.....(28,491)	.....	.....(418,986)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	36,238	..12,964,726	357.77.....	551,899	.....	.....1,202,364	803,452	...	.....	.....	.....(51,407)	.....	.....(752,045)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/13/2018	04/12/2021	04/14/2021	Exercise...	12,639	...4,693,749	371.38.....	123,985	.....	.....247,339	121,179	...	.....	.....	.....(11,548)	.....	.....(109,631)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	10,876	...2,975,038	273.53.....	131,190	.....	.....508,039	438,430	...	.....	.....	.....(14,040)	.....	.....(424,389)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	7,664	...2,096,599	273.55.....	92,370	.....	.....357,851	308,799	...	.....	.....	.....(9,888)	.....	.....(298,911)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	20,916	...5,723,167	273.62.....	251,349	.....	.....975,126	841,260	...	.....	.....	.....(26,909)	.....	.....(814,352)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	1,317	360,524	273.78.....	15,719	.....	.....61,180	52,753	...	.....	.....	.....(1,684)	.....	.....(51,068)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	88,055	..24,582,295	279.17.....	832,648	.....	.....3,616,416	3,052,986	...	.....	.....	.....(89,131)	.....	.....(2,963,855)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	52,048	..14,619,782	280.89.....	455,230	.....	.....2,048,092	1,715,081	...	.....	.....	.....(48,726)	.....	.....(1,666,355)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	39,679	..11,195,447	282.15.....	327,399	.....	.....1,511,375	1,257,519	...	.....	.....	.....(35,048)	.....	.....(1,222,471)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	04/29/2021	Exercise...	7,988	...2,258,283	282.72.....	64,173	.....	.....299,699	248,597	...	.....	.....	.....(6,872)	.....	.....(241,725)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	29,273	..10,522,372	359.46.....	421,820	.....	.....983,271	601,540	...	.....	.....	.....(57,828)	.....	.....(555,275)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	52,866	..19,004,094	359.48.....	761,792	.....	.....1,774,695	1,085,331	...	.....	.....	.....(104,443)	.....	.....(1,001,774)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	25,861	...9,653,807	373.3.....	236,626	.....	.....510,749	216,648	...	.....	.....	.....(32,452)	.....	.....(190,689)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	73,814	..26,537,530	359.52.....	1,062,180	.....	.....	.....2,474,976	1,512,530	...	.....	.....	.....(145,646)	.....	...(1,396,016)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	144,485	..53,059,216	367.23.....	1,624,011	.....	.....	.....3,730,602	1,919,881	...	.....	.....	.....(222,672)	.....	...(1,741,744)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	121,705	..44,628,113	366.69.....	1,393,526	.....	.....	.....3,208,151	1,675,337	...	.....	.....	.....(191,067)	.....	...(1,522,483)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	221,589	..81,128,176	366.12.....	2,583,728	.....	.....	.....5,967,393	3,163,296	...	.....	.....	.....(354,250)	.....	...(2,879,893)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/02/2018	04/30/2021	05/04/2021	Exercise...	23,980	...8,611,848	359.12.....	349,395	.....	.....	.....813,656	500,723	...	.....	.....	.....(47,913)	.....	...(462,395)	.....	03.....
MAY 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2021	05/07/2021	Exercise...	351	96,120	274.08.....	3,195	.....	.....	.....8,087	1,825	...	.....	.....	.....(365)	.....	...(1,460)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	48,170	..17,402,390	361.27.....	745,191	.....	.....	.....1,529,399	907,678	...	.....	.....	.....(89,318)	.....	...(818,360)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	61,092	..22,539,934	368.95.....	744,713	.....	.....	.....1,470,487	728,277	...	.....	.....	.....(89,254)	.....	...(639,023)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	46,036	..16,968,000	368.58.....	568,086	.....	.....	.....1,125,123	563,050	...	.....	.....	.....(68,086)	.....	...(494,964)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	135,730	..49,930,988	367.87.....	1,712,912	.....	.....	.....3,413,609	1,741,846	...	.....	.....	.....(205,295)	.....	...(1,536,551)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	11,736	...4,240,762	361.34.....	181,207	.....	.....	.....371,803	220,366	...	.....	.....	.....(21,717)	.....	...(198,649)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	26,925	...9,721,181	361.05.....	419,488	.....	.....	.....860,784	512,996	...	.....	.....	.....(50,282)	.....	...(462,714)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	27,780	..10,029,291	361.02.....	433,097	.....	.....	.....888,974	530,095	...	.....	.....	.....(51,904)	.....	...(478,191)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2021	05/13/2021	Exercise...	14,807	...5,555,241	375.18.....	146,884	.....	.....	.....264,155	107,308	...	.....	.....	.....(17,601)	.....	...(89,707)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	11,704	...4,415,561	377.28.....	107,674	.....	.....	.....182,109	71,472	...	.....	.....	.....(13,880)	.....	...(57,593)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	60,443	..21,941,265	363.01.....	884,275	.....	.....	.....1,803,002	1,042,951	...	.....	.....	.....(113,965)	.....	...(928,986)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	60,887	..22,592,207	371.05.....	690,461	.....	.....	.....1,326,733	630,168	...	.....	.....	.....(88,994)	.....	...(541,174)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	84,331	..31,257,333	370.65.....	968,965	.....	.....	.....1,871,308	899,026	...	.....	.....	.....(124,883)	.....	...(774,143)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	127,735	..47,253,149	369.93.....	1,502,168	.....	.....	.....2,926,418	1,434,541	...	.....	.....	.....(193,604)	.....	...(1,240,937)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	7,770	...2,820,289	362.98.....	113,750	.....	.....	.....232,007	134,286	...	.....	.....	.....(14,657)	.....	...(119,629)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	12,528	...4,550,153	363.19.....	182,287	.....	.....	.....371,464	214,091	...	.....	.....	.....(23,498)	.....	...(190,593)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2018	05/21/2021	05/25/2021	Exercise...	23,766	...8,629,304	363.1.....	346,741	.....	.....	.....706,790	408,101	...	.....	.....	.....(44,687)	.....	...(363,414)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	39,165	..14,210,212	362.83.....	582,383	.....	.....1,323,775	685,383	...	.....	.....	.....(82,434)	.....	.....(602,949)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	74,155	..27,488,550	370.69.....	860,941	.....	.....1,923,583	800,625	...	.....	.....	.....(121,866)	.....	.....(678,759)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	60,408	..22,354,599	370.06.....	715,835	.....	.....1,605,042	681,810	...	.....	.....	.....(101,329)	.....	.....(580,481)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	03/10/2021	Sale.....	131,357	..48,557,340	369.66.....	1,577,595	.....	.....1,611,264	1,524,127	...	.....	.....	.....(223,308)	.....	...(1,300,819)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	13,467	...4,884,721	362.71.....	200,932	.....	.....456,810	237,163	...	.....	.....	.....(28,442)	.....	.....(208,721)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	20,533	...7,445,104	362.59.....	307,586	.....	.....698,947	363,864	...	.....	.....	.....(43,540)	.....	.....(320,324)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	36,764	..13,338,438	362.81.....	547,052	.....	.....1,243,367	644,047	...	.....	.....	.....(77,437)	.....	.....(566,610)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/05/2018	06/04/2021	06/08/2021	Exercise...	18,122	...6,832,485	377.02.....	170,350	.....	.....355,379	117,447	...	.....	.....	.....(24,114)	.....	.....(93,333)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	483	132,217	273.51.....	5,923	.....	.....23,358	19,495	...	.....	.....	.....(806)	.....	.....(18,688)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	6,304	...1,726,929	273.96.....	75,807	.....	.....301,752	251,372	...	.....	.....	.....(10,274)	.....	.....(241,098)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	12,602	...3,450,233	273.79.....	152,621	.....	.....605,388	504,670	...	.....	.....	.....(20,688)	.....	.....(483,982)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	9,198	...2,607,378	283.46.....	72,589	.....	.....352,943	279,469	...	.....	.....	.....(9,841)	.....	.....(269,627)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	20,635	...5,654,950	274.04.....	247,339	.....	.....986,170	821,245	...	.....	.....	.....(33,523)	.....	.....(787,722)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	21,813	...6,154,796	282.16.....	182,936	.....	.....865,327	691,066	...	.....	.....	.....(24,797)	.....	.....(666,269)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	42,984	..12,079,229	281.02.....	379,923	.....	.....1,754,157	1,410,738	...	.....	.....	.....(51,496)	.....	.....(1,359,242)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	06/02/2021	Exercise...	96,711	..27,025,028	279.44.....	918,168	.....	.....4,099,595	3,326,836	...	.....	.....	.....(124,444)	.....	.....(3,202,393)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	11,422	...4,314,846	377.76.....	110,110	.....	.....227,758	70,408	...	.....	.....	.....(16,321)	.....	.....(54,087)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	43,924	..15,966,846	363.51.....	668,525	.....	.....1,501,765	743,268	...	.....	.....	.....(99,088)	.....	.....(644,180)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	56,785	..21,088,891	371.38.....	676,312	.....	.....1,494,587	588,138	...	.....	.....	.....(100,237)	.....	.....(487,901)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	38,696	..14,351,312	370.87.....	468,613	.....	.....1,038,223	415,666	...	.....	.....	.....(69,456)	.....	.....(346,210)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	03/10/2021	Sale.....	137,076	..50,774,166	370.41.....	1,684,659	.....	.....2,004,621	1,520,742	...	.....	.....	.....(249,690)	.....	...(1,271,052)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	12,002	...4,362,782	363.51.....	182,668	.....	.....410,342	203,091	...	.....	.....	.....(27,070)	.....	.....(176,021)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	14,871	...5,407,197	363.6.....	225,746	.....	.....507,111	250,436	...	.....	.....	.....(33,457)	.....	.....(216,979)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/14/2018	06/11/2021	06/15/2021	Exercise...	18,314	...6,657,374	363.52.....	278,550	.....	.....625,960	309,731	...	.....	.....	.....(41,285)	.....	.....(268,446)	.....	03.....
JUN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2018	06/16/2021	06/18/2021	Exercise...	228	62,857	275.76.....	1,514	.....	.....5,063	1,062	...	.....	.....	.....(236)	.....	.....(826)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	47,031	..17,106,466	363.73.....	690,410	.....	.....1,466,416	789,554	...	.....	.....	.....(108,450)	.....	.....(681,104)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	78,650	..29,230,232	371.65.....	899,755	.....	.....1,829,396	808,462	...	.....	.....	.....(141,335)	.....	.....(667,127)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	58,812	..21,836,855	371.3.....	680,454	.....	.....1,388,549	619,739	...	.....	.....	.....(106,883)	.....	.....(512,856)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	03/10/2021	Sale.....	120,985	..44,855,189	370.75.....	1,425,203	.....	.....1,661,479	1,324,781	...	.....	.....	.....(223,863)	.....	...(1,100,918)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	7,161	...2,607,212	364.09.....	103,976	.....	.....220,699	117,918	...	.....	.....	.....(16,328)	.....	.....(101,590)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	12,596	...4,585,360	364.02.....	183,278	.....	.....389,104	208,209	...	.....	.....	.....(28,787)	.....	.....(179,422)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	15,607	...5,676,567	363.72.....	229,110	.....	.....486,781	262,150	...	.....	.....	.....(35,991)	.....	.....(226,159)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/22/2018	06/21/2021	06/23/2021	Exercise...	7,728	...2,921,389	378.05.....	71,248	.....	.....130,286	47,559	...	.....	.....	.....(11,188)	.....	.....(36,371)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	1,605	440,360	274.39.....	20,249	.....	.....75,878	63,305	...	.....	.....	.....(3,312)	.....	.....(59,993)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	11,697	...3,217,348	275.05.....	143,664	.....	.....545,329	453,691	...	.....	.....	.....(23,485)	.....	.....(430,207)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	8,948	...2,457,765	274.66.....	111,669	.....	.....420,664	350,560	...	.....	.....	.....(18,255)	.....	.....(332,305)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	19,793	...5,651,406	285.52.....	153,234	.....	.....715,531	560,758	...	.....	.....	.....(25,049)	.....	.....(535,708)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	36,095	...9,922,042	274.89.....	446,220	.....	.....1,688,505	1,405,734	...	.....	.....	.....(72,941)	.....	...(1,332,793)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	40,741	..11,437,111	280.73.....	392,685	.....	.....1,667,921	1,348,915	...	.....	.....	.....(64,189)	.....	...(1,284,725)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	41,192	..11,551,063	280.42.....	402,519	.....	.....1,699,170	1,376,616	...	.....	.....	.....(65,797)	.....	...(1,310,819)	.....	03.....
JUN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	06/30/2021	Exercise...	121,728	..34,088,670	280.04.....	1,209,571	.....	.....5,067,531	4,114,293	...	.....	.....	.....(197,729)	.....	...(3,916,563)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	49,531	..17,971,195	362.83.....	742,464	.....	.....1,771,031	874,982	...	.....	.....	.....(124,082)	.....	.....(750,900)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	84,943	..31,489,108	370.71.....	994,679	.....	.....2,368,142	943,405	...	.....	.....	.....(166,236)	.....	.....(777,169)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	79,382	..29,398,437	370.34.....	941,474	.....	.....2,242,482	903,819	...	.....	.....	.....(157,345)	.....	.....(746,474)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	117,763	..43,536,833	369.7.....	1,424,927	.....	.....3,402,035	1,398,595	...	.....	.....	.....(238,142)	.....	...(1,160,453)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	12,936	...4,696,649	363.06.....	192,621	.....	.....459,580	225,852	...	.....	.....	.....(32,191)	.....	.....(193,661)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	19,267	...6,988,875	362.74.....	289,582	.....	.....690,646	341,921	...	.....	.....	.....(48,394)	.....	.....(293,527)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	16,630	...6,038,291	363.1.....	247,286	.....	.....590,133	289,740	...	.....	.....	.....(41,329)	.....	.....(248,411)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/03/2018	07/02/2021	07/07/2021	Exercise...	14,699	...5,538,900	376.83.....	140,372	.....	.....319,862	102,995	...	.....	.....	.....(23,463)	.....	.....(79,532)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	15,499	...5,852,770	377.62.....	143,987	.....	.....295,605	104,667	...	.....	.....	.....(25,932)	.....	.....(78,735)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	52,911	..19,232,043	363.48.....	777,261	.....	.....1,753,372	908,774	...	.....	.....	.....(139,960)	.....	.....(768,814)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	86,485	..32,119,768	371.39.....	990,256	.....	.....2,185,718	931,023	...	.....	.....	.....(178,319)	.....	.....(752,704)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	84,826	..31,448,354	370.74.....	992,463	.....	.....2,198,627	953,604	...	.....	.....	.....(178,714)	.....	.....(774,890)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	03/10/2021	Sale.....	156,958	..58,131,039	370.36.....	1,858,385	.....	.....2,705,959	1,808,994	...	.....	.....	.....(334,642)	.....	...(1,474,352)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	7,587	...2,759,099	363.66.....	110,847	.....	.....250,063	129,108	...	.....	.....	.....(19,962)	.....	.....(109,146)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	14,765	...5,367,843	363.56.....	216,450	.....	.....488,100	252,550	...	.....	.....	.....(38,979)	.....	.....(213,571)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/18/2018	07/16/2021	07/20/2021	Exercise...	27,688	..10,069,200	363.67.....	404,518	.....	.....912,292	470,919	...	.....	.....	.....(72,843)	.....	.....(398,076)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	12,446	...4,693,311	377.08.....	109,653	.....	.....272,157	90,219	...	.....	.....	.....(21,130)	.....	.....(69,089)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	63,470	..23,014,197	362.6.....	900,004	.....	.....2,297,851	1,145,252	...	.....	.....	.....(173,427)	.....	.....(971,826)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	56,985	..21,107,396	370.4.....	630,259	.....	.....1,623,318	663,744	...	.....	.....	.....(121,446)	.....	.....(542,298)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	53,722	..19,868,033	369.83.....	605,448	.....	.....1,560,679	648,643	...	.....	.....	.....(116,667)	.....	.....(531,977)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	03/10/2021	Sale.....	111,143	..41,074,096	369.56.....	1,263,699	.....	.....2,007,247	1,364,683	...	.....	.....	.....(243,510)	.....	...(1,121,173)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	14,101	...5,118,572	363.....	197,552	.....	.....504,924	249,450	...	.....	.....	.....(38,069)	.....	.....(211,381)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	25,679	...9,306,699	362.42.....	366,187	.....	.....934,256	467,462	...	.....	.....	.....(70,560)	.....	.....(396,902)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/31/2018	07/30/2021	08/03/2021	Exercise...	30,374	..11,007,964	362.42.....	433,126	.....	.....1,105,038	552,914	...	.....	.....	.....(83,460)	.....	.....(469,454)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK5Q	07/31/2018	07/30/2021	08/03/2021	Exercise...	13,131	...3,644,342	277.54.....	190,894	.....	.....649,903	476,599	...	.....	.....	.....(36,786)	.....	.....(439,812)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	936	268,385	286.85.....	9,325	.....	.....37,711	25,283	...	.....	.....	.....(1,793)	.....	.....(23,490)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	10,068	2,804,665	278.57.....	140,712	.....	.....488,092	355,074	...	.....	.....	.....(27,118)	.....	.....(327,955)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	21,711	6,034,620	277.95.....	310,741	.....	.....1,065,807	779,138	...	.....	.....	.....(59,880)	.....	.....(719,259)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	11,078	3,192,490	288.18.....	104,202	.....	.....431,940	284,795	...	.....	.....	.....(20,080)	.....	.....(264,714)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	29,233	8,116,696	277.66.....	423,041	.....	.....1,443,385	1,057,520	...	.....	.....	.....(81,516)	.....	.....(976,004)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	730	210,129	287.99.....	6,920	.....	.....28,586	18,894	...	.....	.....	.....(1,334)	.....	.....(17,561)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	2,488	701,969	282.11.....	30,237	.....	.....111,942	78,965	...	.....	.....	.....(5,830)	.....	.....(73,135)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	48,979	13,905,121	283.9.....	553,075	.....	.....2,116,889	1,466,999	...	.....	.....	.....(106,575)	.....	.....(1,360,424)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	37,133	10,524,232	283.42.....	427,716	.....	.....1,622,503	1,129,936	...	.....	.....	.....(82,417)	.....	.....(1,047,519)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	08/03/2021	Exercise...	98,805	28,009,341	283.48.....	1,135,273	.....	.....4,311,385	3,000,690	...	.....	.....	.....(218,760)	.....	.....(2,781,930)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	08/03/2021	Exercise...	1,476	385,673	261.34.....	13,237	.....	.....55,490	24,210	...	.....	.....	.....(2,556)	.....	.....(21,654)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	03/11/2021	Sale.....	75,419	19,752,233	261.9.....	659,916	.....	.....1,964,665	1,197,708	...	.....	.....	.....(127,391)	.....	.....(1,070,317)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	08/03/2021	Exercise...	16,213	4,450,617	274.51.....	76,849	.....	.....397,927	94,698	...	.....	.....	.....(14,836)	.....	.....(79,862)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	03/08/2021	Sale.....	137,033	35,873,780	261.79.....	1,204,517	.....	.....3,508,036	2,190,262	...	.....	.....	.....(232,527)	.....	.....(1,957,735)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	08/03/2021	Exercise...	14,040	3,812,208	271.53.....	77,499	.....	.....386,135	109,559	...	.....	.....	.....(14,957)	.....	.....(94,602)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	08/03/2021	Exercise...	23,743	6,397,209	269.43.....	145,548	.....	.....702,493	222,368	...	.....	.....	.....(28,100)	.....	.....(194,268)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/02/2018	07/30/2021	03/08/2021	Sale.....	126,472	33,841,415	267.58.....	848,628	.....	.....2,509,207	1,372,060	...	.....	.....	.....(163,826)	.....	.....(1,208,234)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	47,928	17,306,721	361.1.....	749,590	.....	.....1,819,654	932,145	...	.....	.....	.....(152,250)	.....	.....(779,895)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	56,379	20,804,271	369.01.....	690,638	.....	.....1,701,556	722,200	...	.....	.....	.....(140,279)	.....	.....(581,921)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	55,816	20,559,824	368.35.....	698,258	.....	.....1,720,882	743,488	...	.....	.....	.....(141,820)	.....	.....(601,668)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	03/10/2021	Sale.....	133,630	49,194,692	368.14.....	1,682,407	.....	.....2,597,775	1,801,962	...	.....	.....	.....(341,711)	.....	.....(1,460,251)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	9,594	3,466,938	361.36.....	148,901	.....	.....361,804	184,354	...	.....	.....	.....(30,245)	.....	.....(154,109)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.11

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	15,916	...5,751,713	361.38.....	246,857	.....	.....599,894	305,545	...	.....	.....	.....(50,141)	.....	.....(255,404)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	25,012	...9,038,745	361.37.....	388,193	.....	.....942,994	480,397	...	.....	.....	.....(78,849)	.....	.....(401,548)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/13/2018	08/10/2021	08/12/2021	Exercise...	12,659	...4,760,473	376.05.....	122,794	.....	.....294,127	101,186	...	.....	.....	.....(24,937)	.....	.....(76,249)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	08/24/2021	Exercise...	182	47,103	259.39.....	1,952	.....	.....6,675	3,324	...	.....	.....	.....(418)	.....	.....(2,906)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	03/11/2021	Sale.....	78,304	..20,305,041	259.31.....	844,118	.....	.....2,242,630	1,439,175	...	.....	.....	.....(179,008)	.....	.....(1,260,167)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	08/24/2021	Exercise...	17,631	...4,779,859	271.11.....	111,250	.....	.....445,018	145,865	...	.....	.....	.....(23,593)	.....	.....(122,272)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	03/08/2021	Sale.....	129,138	..33,491,855	259.35.....	1,390,813	.....	.....3,621,020	2,368,535	...	.....	.....	.....(294,943)	.....	.....(2,073,592)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	08/24/2021	Exercise...	36,525	...9,808,872	268.55.....	260,425	.....	.....1,014,072	372,555	...	.....	.....	.....(55,226)	.....	.....(317,329)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	08/24/2021	Exercise...	16,997	...4,531,973	266.64.....	132,573	.....	.....503,828	199,780	...	.....	.....	.....(28,116)	.....	.....(171,664)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/22/2018	08/20/2021	03/08/2021	Sale.....	131,511	..34,796,562	264.59.....	1,127,051	.....	.....3,001,087	1,777,487	...	.....	.....	.....(239,010)	.....	.....(1,538,477)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	41,266	..15,010,986	363.76.....	616,929	.....	.....1,376,788	708,595	...	.....	.....	.....(130,947)	.....	.....(577,648)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	1,670	629,294	376.73.....	16,487	.....	.....34,455	12,899	...	.....	.....	.....(3,503)	.....	.....(9,396)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	87,351	..32,457,792	371.58.....	1,022,877	.....	.....2,244,246	962,944	...	.....	.....	.....(217,119)	.....	.....(745,825)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	50,131	..18,612,151	371.27.....	592,549	.....	.....1,303,272	563,638	...	.....	.....	.....(125,775)	.....	.....(437,863)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	114,779	..42,540,682	370.63.....	1,385,387	.....	.....3,056,095	1,343,293	...	.....	.....	.....(294,061)	.....	.....(1,049,232)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	16,068	...5,850,929	364.14.....	237,482	.....	.....530,099	270,687	...	.....	.....	.....(50,404)	.....	.....(220,283)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	19,520	...7,098,929	363.67.....	292,609	.....	.....652,987	336,697	...	.....	.....	.....(62,110)	.....	.....(274,587)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	17,256	...6,279,180	363.89.....	256,938	.....	.....573,517	294,382	...	.....	.....	.....(54,534)	.....	.....(239,848)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/23/2018	08/20/2021	08/24/2021	Exercise...	15,183	...5,735,522	377.75.....	144,698	.....	.....297,935	108,544	...	.....	.....	.....(30,710)	.....	.....(77,834)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	142	42,218	298.19.....	1,110	.....	.....4,549	2,304	...	.....	.....	.....(248)	.....	.....(2,056)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	9,462	...2,690,250	284.32.....	132,455	.....	.....432,032	279,562	...	.....	.....	.....(29,276)	.....	.....(250,286)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	11,648	...3,302,981	283.56.....	167,821	.....	.....540,444	352,938	...	.....	.....	.....(37,090)	.....	.....(315,848)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	1,456	431,877	296.68.....	12,216	.....	.....48,923	25,670	...	.....	.....	.....(2,696)	.....	.....(22,974)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	166	48,449	292.....	1,707	.....	.....6,335	3,655	...	.....	.....	.....(376)	.....	.....(3,279)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	20,549	5,851,102	284.74.....	283,076	.....	.....929,874	598,577	...	.....	.....	.....(62,558)	.....	.....(536,019)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	6,562	1,901,861	289.84.....	73,838	.....	.....264,377	158,239	...	.....	.....	.....(16,320)	.....	.....(141,919)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	8,617	2,544,410	295.27.....	76,980	.....	.....301,502	163,159	...	.....	.....	.....(17,014)	.....	.....(146,145)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	26,013	7,399,627	284.46.....	362,203	.....	.....1,184,199	764,957	...	.....	.....	.....(80,048)	.....	.....(684,908)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	54,587	..15,835,665	290.1.....	607,722	.....	.....2,185,506	1,302,577	...	.....	.....	.....(134,307)	.....	.....(1,168,271)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	50,391	..14,617,372	290.08.....	561,470	.....	.....2,018,488	1,203,428	...	.....	.....	.....(124,085)	.....	.....(1,079,342)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	142,619	..41,365,345	290.04.....	1,591,719	.....	.....5,718,420	3,411,565	...	.....	.....	.....(351,781)	.....	.....(3,059,784)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	09/01/2021	Exercise...	600	169,646	282.73.....	8,918	.....	.....28,323	18,675	...	.....	.....	.....(1,974)	.....	.....(16,701)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	1,096	286,293	261.14.....	10,579	.....	.....42,805	18,300	...	.....	.....	.....(2,379)	.....	.....(15,921)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	03/11/2021	Sale.....	67,645	..17,654,567	260.99.....	656,829	.....	.....1,823,699	1,138,553	...	.....	.....	.....(147,698)	.....	.....(990,855)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	11,936	3,256,963	272.87.....	66,364	.....	.....328,885	85,771	...	.....	.....	.....(14,924)	.....	.....(70,847)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	03/08/2021	Sale.....	108,200	..28,236,917	260.97.....	1,051,703	.....	.....2,859,722	1,823,167	...	.....	.....	.....(236,486)	.....	.....(1,586,681)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	112,852	..30,493,671	270.21.....	715,480	.....	.....3,404,560	1,019,341	...	.....	.....	.....(160,888)	.....	.....(858,453)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	14,348	3,848,459	268.23.....	100,146	.....	.....460,715	151,282	...	.....	.....	.....(22,520)	.....	.....(128,762)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	03/08/2021	Sale.....	120,081	..31,968,020	266.22.....	921,023	.....	.....2,548,123	1,462,969	...	.....	.....	.....(207,100)	.....	.....(1,255,869)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	413	109,802	265.96.....	3,204	.....	.....14,175	5,120	...	.....	.....	.....(719)	.....	.....(4,401)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	13,936	5,276,329	378.6.....	119,296	.....	.....332,778	95,751	...	.....	.....	.....(26,821)	.....	.....(68,930)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	37,236	..13,563,805	364.27.....	511,989	.....	.....1,411,383	626,965	...	.....	.....	.....(115,125)	.....	.....(511,840)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	629	237,273	377.45.....	5,601	.....	.....15,720	4,709	...	.....	.....	.....(1,259)	.....	.....(3,450)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	58,589	..21,797,537	372.04.....	627,491	.....	.....1,775,975	636,145	...	.....	.....	.....(141,103)	.....	.....(495,042)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	66,386	..24,662,395	371.5.....	723,607	.....	.....2,047,422	745,678	...	.....	.....	.....(162,715)	.....	.....(582,963)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	03/10/2021	Sale.....	125,401	..46,540,047	371.13.....	1,384,426	.....	.....2,114,260	1,441,242	...	.....	.....	.....(311,308)	.....	...(1,129,934)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	10,289	3,745,522	364.02.....	142,610	.....	.....392,514	175,421	...	.....	.....	.....(32,065)	.....	.....(143,356)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	16,478	6,003,107	364.3.....	226,414	.....	.....624,118	277,045	...	.....	.....	.....(50,912)	.....	.....(226,133)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/05/2018	09/03/2021	09/08/2021	Exercise...	28,543	..10,395,766	364.21.....	393,327	.....	.....1,083,573	482,050	...	.....	.....	.....(88,446)	.....	.....(393,604)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	14,416	5,414,445	375.59.....	143,870	.....	.....347,064	125,909	...	.....	.....	.....(34,222)	.....	.....(91,687)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	34,325	..12,399,411	361.24.....	540,269	.....	.....1,304,767	670,707	...	.....	.....	.....(128,517)	.....	.....(542,190)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	458	170,987	373.53.....	4,898	.....	.....11,940	4,586	...	.....	.....	.....(1,166)	.....	.....(3,420)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	97,511	..36,001,002	369.2.....	1,201,334	.....	.....2,954,342	1,271,269	...	.....	.....	.....(285,767)	.....	.....(985,502)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	73,935	..27,268,858	368.82.....	921,975	.....	.....2,267,365	984,932	...	.....	.....	.....(219,314)	.....	.....(765,618)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	134,695	..49,620,313	368.39.....	1,702,546	.....	.....4,186,950	1,838,152	...	.....	.....	.....(404,998)	.....	...(1,433,154)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	14,613	5,284,248	361.62.....	227,374	.....	.....550,103	280,664	...	.....	.....	.....(54,085)	.....	.....(226,579)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	25,950	9,383,631	361.61.....	404,035	.....	.....977,126	498,637	...	.....	.....	.....(96,108)	.....	.....(402,529)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/20/2018	09/17/2021	09/21/2021	Exercise...	28,292	..10,225,516	361.43.....	442,767	.....	.....1,070,253	548,105	...	.....	.....	.....(105,327)	.....	.....(442,778)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/26/2018	09/24/2021	09/28/2021	Exercise...	635	165,743	261.14.....	6,753	.....	.....23,872	10,635	...	.....	.....	.....(1,651)	.....	.....(8,984)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/26/2018	09/24/2021	03/08/2021	Sale.....	94,696	..24,615,398	259.94.....	1,058,706	.....	.....2,600,365	1,692,002	...	.....	.....	.....(258,385)	.....	...(1,433,617)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/26/2018	09/24/2021	09/28/2021	Exercise...	28,029	7,631,132	272.26.....	180,506	.....	.....751,698	217,476	...	.....	.....	.....(44,051)	.....	.....(173,425)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/26/2018	09/24/2021	03/01/2021	Sale.....	174,506	..45,399,382	260.16.....	1,933,522	.....	.....4,985,626	3,082,195	...	.....	.....	.....(471,891)	.....	...(2,610,304)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/26/2018	09/24/2021	09/28/2021	Exercise...	77,868	..20,933,982	268.84.....	589,459	.....	.....2,347,774	794,783	...	.....	.....	.....(143,863)	.....	.....(650,920)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/26/2018	09/24/2021	09/28/2021	Exercise...	35,677	9,567,109	268.16.....	278,636	.....	.....1,099,279	382,909	...	.....	.....	.....(67,999)	.....	.....(314,910)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2021	09/24/2021	09/28/2021	Exercise...	222,883	..59,117,508	265.24.....	1,985,888	.....	.....5,083,987	2,924,031	...	.....	.....	.....814,998	.....	...(2,439,355)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	606	173,787	286.63.....	7,965	.....	.....21,320	16,546	...	.....	.....	.....(1,996)	.....	.....(14,550)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	1,275	366,142	287.26.....	16,338	.....	.....	.....44,052	33,997	...	.....	.....	.....(4,089)	.....	.....(29,908)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	695	209,785	301.87.....	4,746	.....	.....	.....14,215	9,253	...	.....	.....	.....(1,191)	.....	.....(8,061)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	8,790	2,529,896	287.81.....	110,266	.....	.....	.....299,165	229,736	...	.....	.....	.....(27,591)	.....	.....(202,146)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	4,297	1,246,325	290.04.....	49,298	.....	.....	.....137,053	103,013	...	.....	.....	.....(12,337)	.....	.....(90,677)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	22,284	6,437,182	288.87.....	268,008	.....	.....	.....735,766	559,424	...	.....	.....	.....(67,060)	.....	.....(492,364)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	1,555	462,653	297.62.....	12,904	.....	.....	.....38,212	26,308	...	.....	.....	.....(3,232)	.....	.....(23,076)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	2,023	607,072	300.02.....	15,062	.....	.....	.....45,028	30,039	...	.....	.....	.....(3,765)	.....	.....(26,274)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	803	242,552	301.96.....	5,463	.....	.....	.....16,360	10,636	...	.....	.....	.....(1,366)	.....	.....(9,270)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	890	255,745	287.28.....	11,402	.....	.....	.....30,750	23,728	...	.....	.....	.....(2,856)	.....	.....(20,872)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	323	95,642	296.39.....	2,829	.....	.....	.....8,316	5,816	...	.....	.....	.....(711)	.....	.....(5,105)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	1,076	319,360	296.77.....	9,277	.....	.....	.....27,338	19,028	...	.....	.....	.....(2,323)	.....	.....(16,704)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	20,471	5,914,386	288.92.....	245,705	.....	.....	.....674,912	512,908	...	.....	.....	.....(61,481)	.....	.....(451,427)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	10,212	3,026,178	296.33.....	89,766	.....	.....	.....263,782	184,615	...	.....	.....	.....(22,461)	.....	.....(162,155)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	2,895	851,901	294.25.....	27,858	.....	.....	.....80,601	57,857	...	.....	.....	.....(6,972)	.....	.....(50,885)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	8,319	2,490,607	299.39.....	63,741	.....	.....	.....190,213	127,959	...	.....	.....	.....(15,951)	.....	.....(112,008)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	21,444	6,183,942	288.37.....	263,104	.....	.....	.....718,332	548,766	...	.....	.....	.....(65,834)	.....	.....(482,931)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	13,433	3,963,754	295.08.....	124,706	.....	.....	.....363,204	258,142	...	.....	.....	.....(31,202)	.....	.....(226,939)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	19,481	5,744,430	294.87.....	182,510	.....	.....	.....530,697	378,141	...	.....	.....	.....(45,666)	.....	.....(332,475)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	42,083	12,398,099	294.61.....	398,708	.....	.....	.....1,156,971	826,953	...	.....	.....	.....(99,765)	.....	.....(727,188)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	62,491	18,384,310	294.19.....	602,853	.....	.....	.....1,743,381	1,252,307	...	.....	.....	.....(150,852)	.....	.....(1,101,456)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10/05/2021	Exercise...	98,509	28,916,394	293.54.....	977,064	.....	.....	.....2,809,989	2,033,795	...	.....	.....	.....(244,485)	.....	.....(1,789,310)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/04/2018	10/01/2021	10/05/2021	Exercise...	5,227	1,911,252	365.68.....	70,193	.....	.....	.....153,998	83,051	...	.....	.....	.....(17,597)	.....	.....(65,454)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	12,964	4,722,372	364.26.....	181,889	.....	.....399,736	221,044	...	.....	.....	.....(45,599)	.....	.....(175,445)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	18,256	6,658,807	364.74.....	252,485	.....	.....554,454	304,046	...	.....	.....	.....(63,296)	.....	.....(240,750)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	13,700	5,183,006	378.31.....	121,249	.....	.....235,944	100,917	...	.....	.....	.....(30,397)	.....	.....(70,520)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	28,977	..10,563,144	364.54.....	403,065	.....	.....885,636	487,353	...	.....	.....	.....(101,042)	.....	.....(386,311)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	3,803	1,422,788	374.15.....	38,826	.....	.....80,871	37,187	...	.....	.....	.....(9,735)	.....	.....(27,452)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	55,650	..20,707,948	372.11.....	608,255	.....	.....1,293,629	618,345	...	.....	.....	.....(152,482)	.....	.....(465,863)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	14,098	5,155,457	365.69.....	189,335	.....	.....415,245	223,903	...	.....	.....	.....(47,467)	.....	.....(176,436)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	67,613	..25,149,384	371.96.....	742,392	.....	.....1,581,576	758,145	...	.....	.....	.....(186,111)	.....	.....(572,034)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	99,271	..36,886,088	371.57.....	1,103,892	.....	.....2,359,640	1,139,597	...	.....	.....	.....(276,727)	.....	.....(862,870)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	58,139	..21,622,371	371.91.....	639,526	.....	.....1,362,763	653,886	...	.....	.....	.....(160,321)	.....	.....(493,565)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/04/2018	10/01/2021	10/05/2021	Exercise...	18,176	6,616,936	364.05.....	256,825	.....	.....564,092	313,073	...	.....	.....	.....(64,385)	.....	.....(248,688)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	10/15/2021	Exercise...	1,095	284,555	259.82.....	9,441	.....	.....42,832	19,746	...	.....	.....	.....(2,468)	.....	.....(17,278)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	03/08/2021	Sale.....	148,894	..38,718,474	260.04.....	1,271,557	.....	.....4,075,237	2,654,187	...	.....	.....	.....(332,419)	.....	...(2,321,768)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	10/15/2021	Exercise...	34,703	9,443,500	272.12.....	163,800	.....	.....943,256	277,636	...	.....	.....	.....(42,818)	.....	.....(234,818)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	03/01/2021	Sale.....	227,324	..59,231,474	260.56.....	1,895,880	.....	.....6,405,983	3,943,213	...	.....	.....	.....(495,632)	.....	...(3,447,581)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	10/15/2021	Exercise...	34,165	9,234,902	270.3.....	177,318	.....	.....989,283	316,233	...	.....	.....	.....(46,358)	.....	.....(269,875)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	03/11/2021	Sale.....	65,253	..17,466,238	267.67.....	386,950	.....	.....1,331,811	733,042	...	.....	.....	.....(101,160)	.....	.....(631,882)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	10/15/2021	Exercise...	1,019	264,311	259.36.....	8,968	.....	.....40,307	18,811	...	.....	.....	.....(2,342)	.....	.....(16,469)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	03/01/2021	Sale.....	198,238	..52,640,010	265.54.....	1,306,386	.....	.....4,609,024	2,569,456	...	.....	.....	.....(341,521)	.....	...(2,227,935)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/15/2018	10/13/2021	10/15/2021	Exercise...	363	96,659	266.58.....	2,270	.....	.....11,811	4,389	...	.....	.....	.....(597)	.....	.....(3,792)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise...	29,687	..10,584,743	356.55.....	426,596	.....	.....1,304,282	709,589	...	.....	.....	.....(112,304)	.....	.....(597,285)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise...	16,779	6,144,353	366.19.....	176,517	.....	.....581,713	261,684	...	.....	.....	.....(46,468)	.....	.....(215,216)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise.....	31,386	..11,205,797	357.03.....	444,428	.....	.....1,364,528	736,387	...	.....	.....	.....(116,998)	.....	.....(619,389)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise.....	67,115	..24,425,786	363.94.....	761,083	.....	.....2,472,460	1,168,876	...	.....	.....	.....(200,356)	.....	.....(968,520)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise.....	79,753	..29,080,169	364.63.....	883,658	.....	.....2,885,006	1,343,740	...	.....	.....	.....(232,628)	.....	.....(1,111,112)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	03/10/2021	Sale.....	110,800	..40,197,299	362.79.....	1,305,229	.....	.....2,744,527	2,036,280	...	.....	.....	.....(343,607)	.....	.....(1,692,673)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise.....	583	219,783	377.2.....	4,149	.....	.....13,978	4,738	...	.....	.....	.....(1,094)	.....	.....(3,644)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise.....	16,913	...6,045,228	357.43.....	236,444	.....	.....728,833	390,637	...	.....	.....	.....(62,244)	.....	.....(328,393)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2018	10/15/2021	10/19/2021	Exercise.....	28,684	..10,227,453	356.56.....	411,898	.....	.....1,259,962	685,353	...	.....	.....	.....(108,431)	.....	.....(576,922)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	30,959	..10,912,048	352.47.....	406,489	.....	.....1,484,427	859,514	...	.....	.....	.....(112,112)	.....	.....(747,402)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	36,887	..13,232,635	358.73.....	393,589	.....	.....1,547,744	811,135	...	.....	.....	.....(108,553)	.....	.....(702,582)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	37,896	..13,369,568	352.8.....	492,264	.....	.....1,805,113	1,040,265	...	.....	.....	.....(135,763)	.....	.....(904,502)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	64,384	..23,123,557	359.15.....	677,321	.....	.....2,675,483	1,391,714	...	.....	.....	.....(186,803)	.....	.....(1,204,911)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	73,496	..26,381,447	358.95.....	778,324	.....	.....3,068,268	1,601,737	...	.....	.....	.....(214,660)	.....	.....(1,387,077)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	03/10/2021	Sale.....	123,537	..44,258,255	358.26.....	1,340,373	.....	.....3,602,330	2,768,451	...	.....	.....	.....(369,670)	.....	.....(2,398,781)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	110	40,630	370.51.....	767	.....	.....3,354	1,370	...	.....	.....	.....(211)	.....	.....(1,159)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	12,811	...4,524,788	353.19.....	164,368	.....	.....605,475	346,961	...	.....	.....	.....(45,330)	.....	.....(301,631)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/30/2018	10/29/2021	11/02/2021	Exercise.....	23,979	...8,437,558	351.88.....	320,832	.....	.....1,163,222	679,153	...	.....	.....	.....(88,483)	.....	.....(590,670)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	11/02/2021	Exercise.....	2,706	689,315	254.7.....	27,307	.....	.....129,071	62,052	...	.....	.....	.....(7,539)	.....	.....(54,513)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	03/08/2021	Sale.....	140,848	..35,907,804	254.94.....	1,405,664	.....	.....4,571,928	3,196,681	...	.....	.....	.....(388,039)	.....	.....(2,808,642)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	11/02/2021	Exercise.....	27,533	...7,350,800	266.98.....	155,562	.....	.....988,416	326,902	...	.....	.....	.....(42,940)	.....	.....(283,962)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	03/01/2021	Sale.....	198,369	..50,526,497	254.71.....	1,999,557	.....	.....6,746,520	4,546,313	...	.....	.....	.....(551,979)	.....	.....(3,994,334)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	03/08/2021	Sale.....	58,275	..15,401,428	264.29.....	377,038	.....	.....1,350,808	821,288	...	.....	.....	.....(104,083)	.....	.....(717,205)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	03/11/2021	Sale.....	56,713	..14,848,104	261.81.....	413,440	.....	.....1,484,754	922,361	...	.....	.....	.....(114,127)	.....	.....(808,234)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2018	10/29/2021	11/02/2021	Exercise...	3,902	999,459	256.16.....	36,910	.....	.....180,650	83,970	...	.....	.....	.....(10,188)	.....	.....(73,782)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/29/2021	10/29/2021	11/02/2021	Exercise...	218,535	..56,773,278	259.79.....	1,752,653	.....	.....6,720,832	3,955,785	...	.....	.....	.....1,094,344	.....	.....(3,471,964)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	586	167,462	285.66.....	3,296	.....	.....22,493	16,560	...	.....	.....	.....(863)	.....	.....(15,697)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	1,322	375,102	283.65.....	8,247	.....	.....53,321	39,976	...	.....	.....	.....(2,164)	.....	.....(37,812)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	1,621	464,395	286.51.....	8,715	.....	.....60,849	44,435	...	.....	.....	.....(2,284)	.....	.....(42,151)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	5,447	...1,533,130	281.47.....	37,899	.....	.....231,135	176,417	...	.....	.....	.....(9,940)	.....	.....(166,476)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	418	123,127	294.59.....	1,437	.....	.....12,389	8,230	...	.....	.....	.....(379)	.....	.....(7,852)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	1,082	320,784	296.49.....	3,330	.....	.....30,050	19,434	...	.....	.....	.....(873)	.....	.....(18,561)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	7,646	...2,180,395	285.18.....	44,072	.....	.....296,921	219,586	...	.....	.....	.....(11,563)	.....	.....(208,023)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	673	199,199	296.11.....	2,117	.....	.....18,936	12,314	...	.....	.....	.....(553)	.....	.....(11,761)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	739	210,370	284.53.....	4,408	.....	.....29,180	21,708	...	.....	.....	.....(1,153)	.....	.....(20,555)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	18,260	...5,324,492	291.59.....	74,487	.....	.....594,945	410,911	...	.....	.....	.....(19,543)	.....	.....(391,368)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	660	196,972	298.52.....	1,799	.....	.....17,008	10,668	...	.....	.....	.....(472)	.....	.....(10,196)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	10,342	...2,945,353	284.8.....	60,798	.....	.....405,447	300,890	...	.....	.....	.....(15,949)	.....	.....(284,941)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	18,442	...5,374,160	291.41.....	75,990	.....	.....604,115	418,158	...	.....	.....	.....(19,939)	.....	.....(398,219)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	2,075	604,077	291.19.....	8,654	.....	.....68,403	47,473	...	.....	.....	.....(2,270)	.....	.....(45,203)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10/12/2021	Exercise...	33,892	...9,830,062	290.04.....	150,669	.....	.....1,155,636	812,914	...	.....	.....	.....(39,532)	.....	.....(773,382)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	810	219,340	270.8.....	9,328	.....	.....47,790	34,849	...	.....	.....	.....(2,597)	.....	.....(81,093)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	2,745	740,550	269.75.....	33,041	.....	.....164,700	120,996	...	.....	.....	.....(9,207)	.....	.....(280,215)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	127	36,155	285.....	753	.....	.....5,763	3,668	...	.....	.....	.....(208)	.....	.....(9,309)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	5,050	...1,367,132	270.71.....	58,382	.....	.....298,398	217,737	...	.....	.....	.....(16,259)	.....	.....(506,458)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	14,557	...3,931,018	270.05.....	173,015	.....	.....869,176	637,202	...	.....	.....	.....(48,195)	.....	.....(1,477,689)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	645	181,562	281.43.....	4,578	.....	.....	.....31,528	20,927	...	.....	.....	.....(1,276)	.....	.....(51,695)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	14,806	3,999,986	270.16.....	175,170	.....	.....	.....882,528	646,491	...	.....	.....	.....(48,793)	.....	....(1,499,974)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	12,436	3,458,712	278.11.....	103,430	.....	.....	.....647,349	444,410	...	.....	.....	.....(28,806)	.....	....(1,074,614)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	1,966	531,669	270.48.....	22,945	.....	.....	.....116,571	85,200	...	.....	.....	.....(6,395)	.....	.....(197,963)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	25,804	7,139,157	276.67.....	229,407	.....	.....	.....1,378,641	959,082	...	.....	.....	.....(63,902)	.....	....(2,299,685)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	15,049	4,064,232	270.07.....	178,715	.....	.....	.....1,368,762	1,016,670	...	.....	.....	.....(72,764)	.....	....(1,858,235)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	09/16/2021	Sale.....	8,187	2,211,123	270.07.....	97,229	.....	.....	.....1,368,762	1,016,670	...	.....	.....	.....(72,764)	.....	....(1,858,235)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	24,047	6,637,953	276.04.....	220,031	.....	.....	.....2,014,309	1,430,608	...	.....	.....	.....(91,142)	.....	....(2,658,172)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	09/16/2021	Sale.....	13,804	3,810,393	276.04.....	126,305	.....	.....	.....2,014,309	1,430,608	...	.....	.....	.....(91,142)	.....	....(2,658,172)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	2,321	639,693	275.58.....	21,687	.....	.....	.....126,431	88,799	...	.....	.....	.....(6,038)	.....	.....(211,637)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	11/03/2021	Exercise...	64,519	..17,763,299	275.32.....	609,911	.....	.....	.....4,818,294	3,430,068	...	.....	.....	.....(224,725)	.....	....(3,195,561)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	09/16/2021	Sale.....	24,542	6,756,953	275.32.....	232,003	.....	.....	.....4,818,294	3,430,068	...	.....	.....	.....(224,725)	.....	....(3,195,561)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	1,035	262,522	253.72.....	10,243	.....	.....	.....52,765	24,725	...	.....	.....	.....(2,960)	.....	.....(21,765)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	1,460	370,334	253.73.....	14,450	.....	.....	.....74,418	34,863	...	.....	.....	.....(4,167)	.....	.....(30,696)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	850	215,668	253.79.....	8,387	.....	.....	.....43,280	20,249	...	.....	.....	.....(2,420)	.....	.....(17,829)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	523	138,753	265.13.....	3,020	.....	.....	.....20,982	7,040	...	.....	.....	.....(870)	.....	.....(6,170)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	03/08/2021	Sale.....	118,175	..29,977,399	253.67.....	1,172,294	.....	.....	.....3,986,036	2,829,601	...	.....	.....	.....(338,304)	.....	....(2,491,297)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	16,451	4,364,241	265.28.....	94,267	.....	.....	.....657,194	219,263	...	.....	.....	.....(27,203)	.....	.....(192,060)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	2,001	507,687	253.77.....	19,766	.....	.....	.....101,927	47,708	...	.....	.....	.....(5,705)	.....	.....(42,003)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	1,706	447,820	262.56.....	11,189	.....	.....	.....72,600	26,693	...	.....	.....	.....(3,227)	.....	.....(23,466)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	03/01/2021	Sale.....	168,476	..42,733,909	253.65.....	1,672,966	.....	.....	.....5,908,449	4,037,294	...	.....	.....	.....(482,794)	.....	....(3,554,500)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	124	31,511	253.43.....	1,247	.....	.....	.....6,375	3,006	...	.....	.....	.....(359)	.....	.....(2,647)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	25,372	...6,662,698	262.6.....	166,187	.....	.....1,078,996	396,186	...	.....	.....	.....(47,958)	.....	.....(348,228)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	40,645	..10,599,851	260.79.....	290,613	.....	.....1,799,094	700,272	...	.....	.....	.....(83,866)	.....	.....(616,406)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	2,616	681,279	260.4.....	19,073	.....	.....116,781	46,002	...	.....	.....	.....(5,503)	.....	.....(40,500)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2018	11/12/2021	11/16/2021	Exercise...	591	150,001	253.86.....	5,814	.....	.....30,054	14,039	...	.....	.....	.....(1,678)	.....	.....(12,361)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/12/2021	11/12/2021	11/16/2021	Exercise...	198,022	..51,244,257	258.78.....	1,558,437	.....	.....6,335,870	3,777,097	...	.....	.....	.....1,196,405	.....	.....(3,327,356)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	29,040	..10,242,313	352.7.....	434,725	.....	.....1,489,826	801,081	...	.....	.....	.....(125,571)	.....	.....(675,510)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	50,130	..17,680,325	352.69.....	750,946	.....	.....2,572,257	1,383,340	...	.....	.....	.....(216,912)	.....	.....(1,166,428)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	26,234	...9,471,645	361.05.....	300,900	.....	.....1,138,080	525,588	...	.....	.....	.....(86,911)	.....	.....(438,677)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	294	106,506	362.35.....	3,227	.....	.....12,387	5,565	...	.....	.....	.....(932)	.....	.....(4,633)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	63,618	..22,437,309	352.69.....	952,992	.....	.....3,264,336	1,755,535	...	.....	.....	.....(275,269)	.....	.....(1,480,266)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	75,704	..27,228,627	359.67.....	908,454	.....	.....3,383,798	1,607,280	...	.....	.....	.....(262,402)	.....	.....(1,344,878)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	79,013	..28,389,198	359.3.....	960,002	.....	.....3,559,440	1,703,172	...	.....	.....	.....(277,292)	.....	.....(1,425,880)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	03/10/2021	Sale.....	134,742	..48,315,718	358.58.....	1,676,188	.....	.....3,891,343	2,990,231	...	.....	.....	.....(484,168)	.....	.....(2,506,063)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	361	127,199	352.05.....	5,521	.....	.....18,757	10,189	...	.....	.....	.....(1,592)	.....	.....(8,597)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	767	269,920	352.05.....	11,715	.....	.....39,804	21,621	...	.....	.....	.....(3,383)	.....	.....(18,238)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/14/2018	11/12/2021	11/16/2021	Exercise...	16,938	...5,971,792	352.57.....	254,576	.....	.....871,042	469,318	...	.....	.....	.....(73,536)	.....	.....(395,782)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	278	73,739	265.2.....	1,479	.....	.....10,991	3,734	...	.....	.....	.....(437)	.....	.....(3,297)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	03/08/2021	Sale.....	95,984	..24,346,321	253.65.....	894,570	.....	.....3,239,457	2,300,906	...	.....	.....	.....(265,332)	.....	.....(2,035,574)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	10,123	...2,683,690	265.11.....	54,158	.....	.....401,030	136,690	...	.....	.....	.....(16,065)	.....	.....(120,626)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	5,692	...1,443,793	253.67.....	52,989	.....	.....287,668	136,328	...	.....	.....	.....(15,715)	.....	.....(120,613)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	2,775	727,865	262.27.....	17,151	.....	.....117,527	44,215	...	.....	.....	.....(5,087)	.....	.....(39,128)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	03/08/2021	Sale.....	140,155	..35,551,750	253.66.....	1,304,844	.....	.....4,728,834	3,358,409	...	.....	.....	.....(387,023)	.....	.....(2,971,386)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	5,552	...1,454,076	261.89.....	34,979	.....	.....237,152	90,321	...	.....	.....	.....(10,375)	.....	.....(79,946)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	03/11/2021	Sale.....	39,385	..10,331,586	262.32.....	242,614	.....	.....1,011,812	625,750	...	.....	.....	.....(71,957)	.....	.....(553,793)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	49,150	..12,809,494	260.62.....	329,797	.....	.....2,159,144	855,457	...	.....	.....	.....(97,822)	.....	.....(757,635)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	14,562	...3,791,927	260.39.....	98,734	.....	.....642,942	256,496	...	.....	.....	.....(29,288)	.....	.....(227,208)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	1,106	280,152	253.24.....	10,499	.....	.....56,363	26,960	...	.....	.....	.....(3,114)	.....	.....(23,846)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	03/08/2021	Sale.....	146,222	..37,831,904	258.73.....	1,074,728	.....	.....4,195,097	2,798,404	...	.....	.....	.....(318,771)	.....	.....(2,479,633)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	1,217	308,878	253.78.....	11,270	.....	.....61,390	29,023	...	.....	.....	.....(3,342)	.....	.....(25,681)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	1,328	336,625	253.41.....	12,513	.....	.....67,466	32,153	...	.....	.....	.....(3,712)	.....	.....(28,441)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/26/2018	11/19/2021	11/23/2021	Exercise...	2,462	624,543	253.71.....	22,869	.....	.....124,325	58,867	...	.....	.....	.....(6,783)	.....	.....(52,084)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	18,804	...6,693,606	355.97.....	281,118	.....	.....810,274	462,876	...	.....	.....	.....(85,489)	.....	.....(377,387)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	35,902	..12,785,619	356.13.....	534,215	.....	.....1,541,632	878,533	...	.....	.....	.....(162,458)	.....	.....(716,075)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	31,512	..11,487,333	364.54.....	358,605	.....	.....1,103,386	543,667	...	.....	.....	.....(109,058)	.....	.....(434,609)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	47,651	..16,957,458	355.87.....	714,284	.....	.....2,057,811	1,177,305	...	.....	.....	.....(217,224)	.....	.....(960,081)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	83,562	..30,341,536	363.1.....	996,900	.....	.....3,039,905	1,539,261	...	.....	.....	.....(303,168)	.....	.....(1,236,093)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	97,679	..35,419,386	362.61.....	1,183,870	.....	.....3,598,742	1,838,810	...	.....	.....	.....(360,026)	.....	.....(1,478,784)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	154,852	..56,034,785	361.86.....	1,923,263	.....	.....5,814,853	3,012,030	...	.....	.....	.....(584,886)	.....	.....(2,427,144)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	1,258	448,145	356.31.....	18,602	.....	.....53,797	30,572	...	.....	.....	.....(5,656)	.....	.....(24,916)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	394	146,704	372.59.....	3,398	.....	.....10,767	4,487	...	.....	.....	.....(1,036)	.....	.....(3,451)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2018	11/29/2021	12/01/2021	Exercise...	15,261	...5,440,515	356.49.....	224,494	.....	.....650,195	368,476	...	.....	.....	.....(68,269)	.....	.....(300,207)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	670	181,793	271.37.....	8,518	.....	.....36,657	28,441	...	.....	.....	.....(2,605)	.....	.....(25,836)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	570	155,063	272.27.....	6,979	.....	.....30,687	23,668	...	.....	.....	.....(2,129)	.....	.....(21,538)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	1,310	376,199	287.1.....	8,156	.....	.....52,273	35,256	...	.....	.....	.....(2,494)	.....	.....(32,761)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n 1 8	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	11,691	...3,173,862	271.49.....	147,916	.....	.....	.....638,388	494,922	...	.....	.....	.....(45,200)	.....	.....(449,721)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	974	...277,595	284.95.....	6,745	.....	.....	.....40,863	28,246	...	.....	.....	.....(2,062)	.....	.....(26,184)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	1,909	...539,579	282.61.....	14,796	.....	.....	.....84,333	59,740	...	.....	.....	.....(4,519)	.....	.....(55,220)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	728	...205,532	282.46.....	5,679	.....	.....	.....32,244	22,875	...	.....	.....	.....(1,732)	.....	.....(21,143)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	19,466	...5,292,729	271.9.....	242,198	.....	.....	...1,055,559	816,122	...	.....	.....	.....(74,012)	.....	.....(742,110)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	20,886	...5,674,336	271.68.....	262,222	.....	.....	.....1,635,353	1,258,371	...	.....	.....	.....(106,810)	.....	...(1,143,818)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	09/16/2021	Sale.....	8,972	...2,437,399	271.68.....	112,637	.....	.....	.....1,635,353	1,258,371	...	.....	.....	.....(106,810)	.....	...(1,143,818)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	11,062	...3,101,457	280.38.....	95,145	.....	.....	.....511,950	370,457	...	.....	.....	.....(29,074)	.....	.....(341,383)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	2,272	...634,669	279.34.....	20,495	.....	.....	.....107,383	78,432	...	.....	.....	.....(6,264)	.....	.....(72,167)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	1,578	...441,761	280.01.....	13,803	.....	.....	.....73,568	53,414	...	.....	.....	.....(4,217)	.....	.....(49,198)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	40,247	..11,189,413	278.02.....	385,304	.....	.....	.....2,454,858	1,804,853	...	.....	.....	.....(140,697)	.....	...(1,657,492)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	09/16/2021	Sale.....	10,125	...2,815,047	278.02.....	96,935	.....	.....	.....2,454,858	1,804,853	...	.....	.....	.....(140,697)	.....	...(1,657,492)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	18,750	...5,094,364	271.7.....	235,211	.....	.....	.....1,776,373	1,363,306	...	.....	.....	.....(112,317)	.....	...(1,239,250)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	09/16/2021	Sale.....	13,613	...3,698,614	271.7.....	170,768	.....	.....	.....1,776,373	1,363,306	...	.....	.....	.....(112,317)	.....	...(1,239,250)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	53,140	..14,751,258	277.59.....	518,577	.....	.....	.....3,463,149	2,552,725	...	.....	.....	.....(198,368)	.....	...(2,342,775)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	09/16/2021	Sale.....	17,265	...4,792,522	277.59.....	168,480	.....	.....	.....3,463,149	2,552,725	...	.....	.....	.....(198,368)	.....	...(2,342,775)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	12/02/2021	Exercise...	80,471	..22,272,799	276.78.....	813,884	.....	.....	.....5,165,420	3,834,807	...	.....	.....	.....(303,788)	.....	...(3,515,030)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	09/16/2021	Sale.....	22,996	...6,364,880	276.78.....	232,583	.....	.....	.....5,165,420	3,834,807	...	.....	.....	.....(303,788)	.....	...(3,515,030)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	1,250	...315,763	252.54.....	13,916	.....	.....	.....59,003	31,337	...	.....	.....	.....(4,254)	.....	.....(27,083)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	5,209	...1,315,264	252.48.....	58,137	.....	.....	.....246,118	130,866	...	.....	.....	.....(17,765)	.....	.....(113,101)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	6,610	...1,667,223	252.24.....	74,491	.....	.....	.....313,760	167,589	...	.....	.....	.....(22,765)	.....	.....(144,824)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	4,255	...1,123,158	263.96.....	28,126	.....	.....	.....154,879	61,772	...	.....	.....	.....(8,597)	.....	.....(53,175)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	03/08/2021	Sale.....	92,571	..23,343,647	252.17.....	1,046,979	.....	.....3,261,279	2,353,472	...	.....	.....	.....(319,940)	.....	...(2,033,532)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	19,736	...5,205,425	263.75.....	131,838	.....	.....722,332	290,036	...	.....	.....	.....(40,287)	.....	...(249,749)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	24,376	...6,152,155	252.39.....	273,007	.....	.....1,153,687	614,482	...	.....	.....	.....(83,424)	.....	...(531,058)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	2,941	768,275	261.23.....	22,175	.....	.....114,697	49,683	...	.....	.....	.....(6,775)	.....	...(42,908)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	03/08/2021	Sale.....	106,364	..26,827,050	252.22.....	1,199,782	.....	.....3,741,875	2,698,940	...	.....	.....	.....(366,628)	.....	...(2,332,312)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	11,731	...3,055,149	260.44.....	91,852	.....	.....466,286	206,490	...	.....	.....	.....(28,065)	.....	...(178,425)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	33,349	...8,695,124	260.73.....	257,455	.....	.....1,316,439	578,310	...	.....	.....	.....(78,673)	.....	...(499,637)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	20,797	...5,392,454	259.29.....	171,783	.....	.....849,333	387,866	...	.....	.....	.....(52,491)	.....	...(335,375)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	18,591	...4,811,449	258.81.....	156,905	.....	.....767,685	354,937	...	.....	.....	.....(47,951)	.....	...(306,986)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/03/2018	11/30/2021	12/02/2021	Exercise...	1,853	467,646	252.42.....	20,731	.....	.....87,632	46,649	...	.....	.....	.....(6,333)	.....	...(40,316)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2021	11/30/2021	12/02/2021	Exercise...	161,646	..41,585,050	257.26.....	1,464,513	.....	.....4,365,634	3,319,774	...	.....	.....	.....1,370,135	.....	...(2,872,245)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	368	93,888	255.09.....	4,063	.....	.....16,995	8,319	...	.....	.....	.....(1,262)	.....	...(7,057)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	4,156	...1,093,833	263.2.....	31,917	.....	.....160,184	63,080	...	.....	.....	.....(9,883)	.....	...(53,197)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	102	26,446	260.4.....	889	.....	.....4,183	1,792	...	.....	.....	.....(273)	.....	...(1,519)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	7,501	...1,972,803	263.02.....	58,130	.....	.....290,377	115,009	...	.....	.....	.....(18,004)	.....	...(97,005)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	10,916	...2,855,938	261.62.....	90,278	.....	.....437,087	180,742	...	.....	.....	.....(27,960)	.....	...(152,782)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	19,675	...5,129,762	260.72.....	169,602	.....	.....804,520	341,559	...	.....	.....	.....(52,536)	.....	...(289,023)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	03/11/2021	Sale.....	59,628	..15,465,217	259.36.....	546,196	.....	.....1,706,564	1,108,737	...	.....	.....	.....(169,179)	.....	...(939,558)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	775	198,729	256.55.....	8,056	.....	.....36,073	16,443	...	.....	.....	.....(2,529)	.....	...(13,914)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	2,813	721,601	256.51.....	29,313	.....	.....131,109	59,820	...	.....	.....	.....(9,209)	.....	...(50,611)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	5,307	...1,361,553	256.57.....	55,137	.....	.....247,029	112,544	...	.....	.....	.....(17,324)	.....	...(95,220)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	2,836	760,137	268.07.....	17,297	.....	.....101,191	31,964	...	.....	.....	.....(5,431)	.....	...(26,533)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	4,868	...1,238,788	254.47.....	55,156	.....	.....227,598	112,930	...	.....	.....	.....(17,088)	.....	.....(95,843)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	50,865	..13,048,519	256.53.....	529,510	.....	.....2,369,673	1,080,664	...	.....	.....	.....(166,348)	.....	.....(914,316)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	5,404	...1,449,542	268.23.....	32,695	.....	.....192,025	60,267	...	.....	.....	.....(10,270)	.....	.....(49,997)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	14,391	...3,692,450	256.58.....	149,523	.....	.....669,759	305,066	...	.....	.....	.....(46,974)	.....	.....(258,092)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	2,940	780,375	265.45.....	20,373	.....	.....112,251	39,181	...	.....	.....	.....(6,397)	.....	.....(32,784)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	03/11/2021	Sale.....	66,330	..17,014,213	256.51.....	691,155	.....	.....2,086,730	1,410,460	...	.....	.....	.....(217,131)	.....	...(1,193,329)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	11,170	...2,955,854	264.63.....	80,534	.....	.....435,189	156,393	...	.....	.....	.....(25,298)	.....	.....(131,095)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	6,241	...1,657,352	265.54.....	43,066	.....	.....237,782	82,728	...	.....	.....	.....(13,529)	.....	.....(69,199)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	16,274	...4,292,024	263.73.....	122,383	.....	.....647,968	240,145	...	.....	.....	.....(38,444)	.....	.....(201,701)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	28,440	...7,485,811	263.21.....	219,276	.....	.....1,146,356	432,265	...	.....	.....	.....(68,888)	.....	.....(363,377)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	12/14/2021	Exercise...	976	250,229	256.49.....	10,175	.....	.....45,486	20,764	...	.....	.....	.....(3,199)	.....	.....(17,565)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	6,871	...1,753,487	255.2.....	75,513	.....	.....316,558	154,581	...	.....	.....	.....(23,393)	.....	.....(131,188)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/10/2021	03/11/2021	Sale.....	92,392	..24,180,863	261.72.....	763,159	.....	.....2,429,912	1,523,897	...	.....	.....	.....(239,749)	.....	...(1,284,148)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	1,024	272,114	265.83.....	6,940	.....	.....36,894	13,291	...	.....	.....	.....(2,149)	.....	.....(11,142)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	31,805	...8,099,347	254.66.....	357,483	.....	.....1,481,321	731,989	...	.....	.....	.....(110,727)	.....	.....(621,262)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	3,894	...1,033,955	265.53.....	26,790	.....	.....141,459	51,507	...	.....	.....	.....(8,301)	.....	.....(43,206)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	7,951	...2,022,776	254.41.....	90,322	.....	.....372,168	184,902	...	.....	.....	.....(27,974)	.....	.....(156,928)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	12/07/2021	Exercise...	2,721	714,997	262.77.....	21,333	.....	.....105,986	42,310	...	.....	.....	.....(6,606)	.....	.....(35,704)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2018	12/03/2021	03/11/2021	Sale.....	51,889	..13,219,791	254.77.....	580,639	.....	.....1,722,200	1,188,759	...	.....	.....	.....(179,846)	.....	...(1,008,913)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	29,504	..10,612,995	359.71.....	418,666	.....	.....1,201,684	629,861	...	.....	.....	.....(131,769)	.....	.....(498,092)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	18,140	...6,675,634	368.....	197,004	.....	.....597,441	266,314	...	.....	.....	.....(62,004)	.....	.....(204,310)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	28,382	..10,201,540	359.44.....	405,859	.....	.....1,163,162	612,533	...	.....	.....	.....(127,733)	.....	.....(484,800)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	63,812	..23,410,052	366.86.....	719,799	.....	.....2,170,371	991,103	...	.....	.....	.....(226,545)	.....	.....(764,558)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	73,184	..26,794,251	366.12.....	846,011	.....	.....2,540,253	1,177,990	...	.....	.....	.....(266,263)	.....	.....(911,728)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	03/10/2021	Sale.....	131,489	..48,067,101	365.56.....	1,547,625	.....	.....2,949,297	2,173,471	...	.....	.....	.....(487,086)	.....	...(1,686,385)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	13,217	...4,756,535	359.87.....	186,629	.....	.....536,354	280,340	...	.....	.....	.....(58,738)	.....	.....(221,602)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/13/2018	12/10/2021	12/14/2021	Exercise...	26,858	...9,662,567	359.76.....	380,315	.....	.....1,092,694	572,215	...	.....	.....	.....(119,700)	.....	.....(452,515)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	3,154	849,014	269.19.....	30,022	.....	.....196,281	140,763	...	.....	.....	.....(9,804)	.....	.....(130,958)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	355	101,872	286.69.....	1,374	.....	.....16,218	9,713	...	.....	.....	.....(446)	.....	.....(9,267)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	300	84,280	281.12.....	1,577	.....	.....15,286	9,825	...	.....	.....	.....(517)	.....	.....(9,307)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	765	208,804	273.1.....	6,054	.....	.....44,789	31,141	...	.....	.....	.....(1,976)	.....	.....(29,165)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	26,645	...7,175,383	269.3.....	252,351	.....	.....1,655,449	1,186,234	...	.....	.....	.....(82,424)	.....	...(1,103,810)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	92	25,919	281.09.....	486	.....	.....4,704	3,025	...	.....	.....	.....(162)	.....	.....(2,863)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	1,984	558,964	281.75.....	10,090	.....	.....99,957	63,785	...	.....	.....	.....(3,297)	.....	.....(60,488)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	22,252	...5,980,220	268.75.....	216,119	.....	.....1,393,911	1,002,890	...	.....	.....	.....(70,590)	.....	.....(932,300)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	20,795	...5,771,979	277.57.....	131,778	.....	.....1,130,472	754,504	...	.....	.....	.....(43,039)	.....	.....(711,466)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	243	68,247	281.13.....	1,277	.....	.....12,375	7,953	...	.....	.....	.....(415)	.....	.....(7,538)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	30,922	...8,544,748	276.33.....	208,714	.....	.....1,717,341	1,160,049	...	.....	.....	.....(68,174)	.....	...(1,091,875)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	19,626	...5,260,999	268.06.....	196,676	.....	.....1,241,997	898,067	...	.....	.....	.....(64,240)	.....	.....(833,828)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	3,615	...1,007,673	278.71.....	21,602	.....	.....192,639	127,096	...	.....	.....	.....(7,059)	.....	.....(120,037)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/27/2021	Exercise...	41,455	..11,379,400	274.5.....	306,540	.....	.....3,200,204	2,239,303	...	.....	.....	.....(127,216)	.....	...(2,101,809)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	09/16/2021	Sale.....	15,473	...4,247,413	274.5.....	114,417	.....	.....3,200,204	2,239,303	...	.....	.....	.....(127,216)	.....	...(2,101,809)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/27/2021	Exercise...	64,308	..17,640,385	274.31.....	479,995	.....	.....4,358,582	3,031,956	...	.....	.....	.....(178,696)	.....	...(2,844,945)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	09/16/2021	Sale.....	12,402	...3,402,047	274.31.....	92,570	.....	.....4,358,582	3,031,956	...	.....	.....	.....(178,696)	.....	...(2,844,945)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	132	35,948	273.1.....	1,042	.....	.....7,711	5,361	...	.....	.....	.....(343)	.....	.....(5,018)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	12/28/2021	Exercise...	860	233,179	271.29.....	7,420	.....	.....51,808	36,560	...	.....	.....	.....(2,423)	.....	.....(34,137)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	657	169,346	257.85.....	7,323	.....	.....30,703	13,167	...	.....	.....	.....(2,412)	.....	.....(10,755)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	405	103,909	256.66.....	4,745	.....	.....19,370	8,566	...	.....	.....	.....(1,567)	.....	.....(6,999)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	11,197	2,883,570	257.52.....	126,643	.....	.....526,870	227,916	...	.....	.....	.....(41,749)	.....	.....(186,167)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	33,396	8,589,487	257.2.....	382,720	.....	.....1,581,242	689,710	...	.....	.....	.....(126,172)	.....	.....(563,538)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	6,880	1,849,024	268.75.....	46,991	.....	.....251,525	74,781	...	.....	.....	.....(15,495)	.....	.....(59,286)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	03/11/2021	Sale.....	66,160	17,011,595	257.13.....	760,173	.....	.....2,041,021	1,370,674	...	.....	.....	.....(250,615)	.....	.....(1,120,059)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	10,396	2,797,407	269.08.....	69,966	.....	.....376,808	110,501	...	.....	.....	.....(23,064)	.....	.....(87,437)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	66,302	17,070,856	257.47.....	751,205	.....	.....3,122,798	1,352,619	...	.....	.....	.....(247,659)	.....	.....(1,104,960)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	17,309	4,607,858	266.21.....	133,280	.....	.....674,285	221,645	...	.....	.....	.....(43,938)	.....	.....(177,707)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	03/08/2021	Sale.....	134,243	34,528,539	257.21.....	1,537,078	.....	.....4,055,469	2,771,175	...	.....	.....	.....(506,747)	.....	.....(2,264,428)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	46,074	12,224,447	265.32.....	369,977	.....	.....1,833,359	622,813	...	.....	.....	.....(121,973)	.....	.....(500,840)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	48,257	12,851,282	266.31.....	370,130	.....	.....1,875,282	614,124	...	.....	.....	.....(122,023)	.....	.....(492,101)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	30,374	8,028,981	264.34.....	255,139	.....	.....1,236,530	434,977	...	.....	.....	.....(84,117)	.....	.....(350,860)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	03/08/2021	Sale.....	127,767	33,734,347	264.03.....	1,088,576	.....	.....3,005,082	1,862,696	...	.....	.....	.....(358,884)	.....	.....(1,503,812)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	429	110,540	257.7.....	4,813	.....	.....20,112	8,659	...	.....	.....	.....(1,583)	.....	.....(7,076)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	03/08/2021	Sale.....	166,236	43,615,242	262.37.....	1,526,043	.....	.....4,177,501	2,658,152	...	.....	.....	.....(503,104)	.....	.....(2,155,048)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	77	27,635	360.44.....	1,202	.....	.....3,108	1,596	...	.....	.....	.....(395)	.....	.....(1,201)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	16,779	6,039,673	359.95.....	266,957	.....	.....687,733	356,320	...	.....	.....	.....(88,008)	.....	.....(268,312)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	282	105,312	372.89.....	2,985	.....	.....8,169	3,241	...	.....	.....	.....(981)	.....	.....(2,260)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	32,994	11,876,338	359.95.....	524,941	.....	.....1,352,350	700,664	...	.....	.....	.....(173,061)	.....	.....(527,603)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.26

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	196	72,697	371.85.....	2,139	.....	.....5,846	2,375	...	.....	.....	.....(707)	.....	.....(1,668)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	39,751	..14,313,364	360.08.....	630,046	.....	.....1,624,488	839,720	...	.....	.....	.....(207,717)	.....	.....(632,003)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	26,034	9,595,270	368.57.....	317,091	.....	.....858,589	375,147	...	.....	.....	.....(104,540)	.....	.....(270,607)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	202	75,386	372.35.....	2,178	.....	.....5,959	2,394	...	.....	.....	.....(718)	.....	.....(1,676)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	52,241	..18,802,703	359.92.....	831,682	.....	.....2,142,711	1,110,729	...	.....	.....	.....(274,187)	.....	.....(836,542)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	91,654	..33,661,937	367.27.....	1,164,012	.....	.....3,134,070	1,407,967	...	.....	.....	.....(383,755)	.....	.....(1,024,212)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	74,851	..27,471,799	367.02.....	958,092	.....	.....2,576,967	1,163,795	...	.....	.....	.....(315,864)	.....	.....(847,931)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/28/2018	12/27/2021	12/30/2021	Exercise...	117,681	..43,084,026	366.11.....	1,549,853	.....	.....4,151,443	1,910,669	...	.....	.....	.....(510,957)	.....	.....(1,399,712)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	251	91,206	363.21.....	2,971	.....	.....5,221	4,193	...	.....	.....	.....(36)	.....	.....(4,157)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	8,448	3,119,460	369.26.....	77,805	.....	.....124,522	89,964	...	.....	.....	.....(853)	.....	.....(89,111)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	4,451	1,618,878	363.72.....	51,586	.....	.....90,264	72,056	...	.....	.....	.....(568)	.....	.....(71,488)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	2,202	803,931	365.06.....	24,180	.....	.....41,709	32,701	...	.....	.....	.....(264)	.....	.....(32,437)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	5,396	1,958,986	363.04.....	64,267	.....	.....113,101	91,027	...	.....	.....	.....(704)	.....	.....(90,323)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	3,164	1,169,282	369.55.....	28,793	.....	.....45,721	32,778	...	.....	.....	.....(314)	.....	.....(32,464)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	90	33,465	373.45.....	686	.....	.....945	579	...	.....	.....	.....(9)	.....	.....(570)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	3,388	1,250,236	369.02.....	31,542	.....	.....50,752	36,893	...	.....	.....	.....(345)	.....	.....(36,548)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	1,623	603,794	372.09.....	13,209	.....	.....19,326	12,690	...	.....	.....	.....(144)	.....	.....(12,546)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/10/2019	01/08/2021	01/12/2021	Exercise...	132	49,095	371.96.....	1,081	.....	.....1,589	1,049	...	.....	.....	.....(14)	.....	.....(1,035)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	37	9,546	259.12.....	329	.....	.....835	677	...	.....	.....	.....(7)	.....	.....(670)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	869	226,447	260.59.....	7,160	.....	.....18,422	14,699	...	.....	.....	.....(136)	.....	.....(14,563)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	1,693	439,004	259.31.....	14,966	.....	.....38,058	30,804	...	.....	.....	.....(288)	.....	.....(30,516)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	2,570	682,495	265.59.....	15,804	.....	.....41,630	30,620	...	.....	.....	.....(302)	.....	.....(30,318)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.27

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	3,261	871,520	267.24.....	18,100	.....	.....47,450	33,478	...	.....	.....	.....(350)	.....	.....(33,128)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	5,675	1,504,617	265.12.....	35,924	.....	.....94,606	70,291	...	.....	.....	.....(690)	.....	.....(69,601)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	232	62,416	268.72.....	1,173	.....	.....3,036	2,041	...	.....	.....	.....(20)	.....	.....(2,021)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	823	221,178	268.88.....	4,113	.....	.....10,620	7,096	...	.....	.....	.....(82)	.....	.....(7,014)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	1,264	340,601	269.55.....	6,053	.....	.....15,466	10,054	...	.....	.....	.....(117)	.....	.....(9,937)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	5,724	1,510,966	263.95.....	38,869	.....	.....102,124	77,597	...	.....	.....	.....(742)	.....	.....(76,855)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	5,454	1,439,704	263.99.....	36,921	.....	.....97,075	73,708	...	.....	.....	.....(706)	.....	.....(73,002)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	82	21,468	261.17.....	655	.....	.....1,695	1,343	...	.....	.....	.....(11)	.....	.....(1,332)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	749	198,102	264.34.....	4,969	.....	.....13,077	9,866	...	.....	.....	.....(93)	.....	.....(9,773)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	398	105,658	265.18.....	2,510	.....	.....6,618	4,911	...	.....	.....	.....(47)	.....	.....(4,864)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	717	190,471	265.81.....	4,350	.....	.....11,451	8,381	...	.....	.....	.....(82)	.....	.....(8,299)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	897	240,259	267.82.....	4,799	.....	.....12,532	8,689	...	.....	.....	.....(95)	.....	.....(8,594)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	10,993	2,924,618	266.05.....	65,737	.....	.....173,026	125,928	...	.....	.....	.....(1,261)	.....	.....(124,667)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	1,200	320,183	266.87.....	6,815	.....	.....17,901	12,760	...	.....	.....	.....(127)	.....	.....(12,633)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	408	105,695	259.12.....	3,643	.....	.....9,247	7,499	...	.....	.....	.....(70)	.....	.....(7,429)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2022	03/08/2021	Sale.....	130,069	..33,778,852	259.7.....	1,421,651	.....	.....3,528,381	2,394,309	...	.....	.....	.....(492,061)	.....	.....(1,902,248)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2022	03/08/2021	Sale.....	83,181	..21,617,897	259.89.....	901,682	.....	.....2,230,581	1,517,016	...	.....	.....	.....(312,091)	.....	.....(1,204,925)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2022	03/11/2021	Sale.....	74,207	..19,887,366	268.....	561,744	.....	.....1,460,989	855,557	...	.....	.....	.....(194,429)	.....	.....(661,128)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2022	03/08/2021	Sale.....	132,884	..35,428,329	266.61.....	1,072,378	.....	.....2,721,146	1,672,570	...	.....	.....	.....(371,170)	.....	.....(1,301,400)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	575	150,845	262.33.....	4,290	.....	.....11,190	8,726	...	.....	.....	.....(80)	.....	.....(8,646)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2022	03/11/2021	Sale.....	106,347	..28,185,143	265.03.....	922,028	.....	.....2,399,248	1,471,821	...	.....	.....	.....(319,128)	.....	.....(1,152,693)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise...	192	49,859	259.29.....	1,702	.....	.....4,327	3,503	...	.....	.....	.....(33)	.....	.....(3,470)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise....	452	117,312	259.34.....	3,994	.....	.....	.....10,155	8,217	...	.....	.....	.....(78)	.....	.....(8,139)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise....	1,958	509,986	260.48.....	16,231	.....	.....	.....41,722	33,333	...	.....	.....	.....(314)	.....	.....(33,019)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise....	4,872	1,267,626	260.21.....	40,970	.....	.....	.....105,128	84,255	...	.....	.....	.....(788)	.....	.....(83,467)	.....	03.....
JAN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/15/2019	01/14/2021	01/19/2021	Exercise....	449	120,973	269.35.....	2,178	.....	.....	.....5,587	3,663	...	.....	.....	.....(45)	.....	.....(3,618)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	2,621	699,965	267.1.....	27,378	.....	.....	.....121,387	122,508	...	.....	.....	.....(790)	.....	.....(121,717)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	1,059	283,461	267.59.....	10,791	.....	.....	.....48,548	49,001	...	.....	.....	.....(312)	.....	.....(48,689)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	1,767	482,483	273.12.....	13,326	.....	.....	.....71,192	71,949	...	.....	.....	.....(387)	.....	.....(71,562)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	8,264	2,253,346	272.68.....	63,916	.....	.....	.....336,663	340,200	...	.....	.....	.....(1,835)	.....	.....(338,365)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	1,580	431,268	273.02.....	11,984	.....	.....	.....63,817	64,493	...	.....	.....	.....(342)	.....	.....(64,151)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	641	175,478	273.77.....	4,658	.....	.....	.....25,414	25,689	...	.....	.....	.....(135)	.....	.....(25,554)	.....	03.....
JAN 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2021	01/25/2021	Exercise....	5,847	1,588,475	271.66.....	47,889	.....	.....	.....244,183	246,685	...	.....	.....	.....(1,379)	.....	.....(245,306)	.....	03.....
JAN 22 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2022	09/16/2021	Sale.....	7,615	2,033,857	267.08.....	.....	.....	.....	.....426,217	.....	...	.....	.....	.....	.....	.....	03.....	
JAN 22 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2022	09/16/2021	Sale.....	16,180	4,409,484	272.53.....	.....	.....	.....	.....760,619	.....	...	.....	.....	.....	.....	.....	03.....	
JAN 22 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2022	09/16/2021	Sale.....	11,139	2,979,675	267.49.....	.....	.....	.....	.....621,974	.....	...	.....	.....	.....	.....	.....	03.....	
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	103	37,551	363.97.....	1,187	.....	.....	.....2,068	1,644	...	.....	.....	.....(35)	.....	.....(1,609)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	4,732	1,759,712	371.9.....	38,989	.....	.....	.....57,301	38,220	...	.....	.....	.....(1,179)	.....	.....(37,041)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	8,540	3,146,317	368.41.....	81,901	.....	.....	.....133,228	98,268	...	.....	.....	.....(2,470)	.....	.....(95,798)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	4,573	1,684,224	368.32.....	43,990	.....	.....	.....71,746	53,025	...	.....	.....	.....(1,329)	.....	.....(51,696)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	262	97,582	372.75.....	2,079	.....	.....	.....2,948	1,903	...	.....	.....	.....(64)	.....	.....(1,839)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	431	155,944	361.87.....	5,391	.....	.....	.....9,541	7,774	...	.....	.....	.....(159)	.....	.....(7,615)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	222	83,329	375.....	1,593	.....	.....	.....2,002	1,162	...	.....	.....	.....(45)	.....	.....(1,117)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise....	5,699	2,067,426	362.74.....	68,907	.....	.....	.....121,228	97,854	...	.....	.....	.....(2,081)	.....	.....(95,773)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise...	2,658	966,031	363.47.....	31,203	.....	.....	.....54,591	43,692	...	.....	.....	.....(943)	.....	.....(42,749)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise...	298	111,936	375.26.....	2,112	.....	.....	.....2,610	1,494	...	.....	.....	.....(62)	.....	.....(1,432)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise...	148	55,980	377.68.....	938	.....	.....	.....	.....466	...	.....	.....	.....(938)	.....	.....(440)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise...	977	364,224	372.73.....	7,759	.....	.....	.....11,023	7,120	...	.....	.....	.....(236)	.....	.....(6,884)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise...	3,658	1,327,844	363.04.....	43,708	.....	.....	.....76,699	61,699	...	.....	.....	.....(1,316)	.....	.....(60,383)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/24/2019	01/22/2021	01/26/2021	Exercise...	4,943	1,823,525	368.93.....	46,363	.....	.....	.....74,537	54,319	...	.....	.....	.....(1,398)	.....	.....(52,921)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/30/2019	01/28/2022	03/08/2021	Sale.....	151,430	40,345,625	266.43.....	1,191,758	.....	.....	.....3,041,996	1,938,343	...	.....	.....	.....(428,117)	.....	.....(1,510,226)	.....	03.....
JAN 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/30/2019	01/28/2022	03/11/2021	Sale.....	79,011	20,508,119	259.56.....	843,048	.....	.....	.....2,169,156	1,467,726	...	.....	.....	.....(302,851)	.....	.....(1,164,875)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	48	17,561	364.41.....	632	.....	.....	.....755	747	...	.....	.....	.....(22)	.....	.....(725)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	4,669	1,726,154	369.68.....	49,728	.....	.....	.....48,514	47,984	...	.....	.....	.....(1,994)	.....	.....(45,990)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	3,201	1,182,293	369.38.....	34,504	.....	.....	.....34,216	33,830	...	.....	.....	.....(1,386)	.....	.....(32,444)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	547	202,896	370.64.....	5,606	.....	.....	.....5,162	5,116	...	.....	.....	.....(228)	.....	.....(4,888)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	342	127,629	373.72.....	3,070	.....	.....	.....2,169	2,216	...	.....	.....	.....(125)	.....	.....(2,091)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	1,492	550,903	369.27.....	16,157	.....	.....	.....16,112	15,929	...	.....	.....	.....(648)	.....	.....(15,281)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	3,191	1,187,830	372.21.....	30,573	.....	.....	.....25,084	25,081	...	.....	.....	.....(1,231)	.....	.....(23,850)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	3,048	1,133,988	372.07.....	29,381	.....	.....	.....24,382	24,351	...	.....	.....	.....(1,182)	.....	.....(23,169)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	3,752	1,386,451	369.54.....	40,182	.....	.....	.....39,507	39,068	...	.....	.....	.....(1,617)	.....	.....(37,451)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	161	58,626	363.73.....	2,171	.....	.....	.....2,634	2,608	...	.....	.....	.....(85)	.....	.....(2,523)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	291	106,701	366.86.....	3,484	.....	.....	.....5,628	3,802	...	.....	.....	.....(172)	.....	.....(3,630)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	449	164,805	366.82.....	5,391	.....	.....	.....8,712	5,891	...	.....	.....	.....(263)	.....	.....(5,628)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	471	173,004	367.57.....	5,483	.....	.....	.....8,773	5,823	...	.....	.....	.....(272)	.....	.....(5,551)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	1,716	628,431	366.18.....	21,109	.....	.....	.....34,375	23,589	...	.....	.....	.....(1,040)	.....	.....(22,549)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.30

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	131	47,469	363.47.....	1,776	.....	.....2,168	2,147	...	.....	.....	.....(71)	.....	.....(2,076)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	2,463	902,703	366.44.....	30,005	.....	.....48,702	33,226	...	.....	.....	.....(1,481)	.....	.....(31,745)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	50	18,958	377.88.....	378	.....	.....418	175	...	.....	.....	.....(17)	.....	.....(158)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	1,266	465,328	367.45.....	14,829	.....	.....23,757	15,818	...	.....	.....	.....(734)	.....	.....(15,084)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	3,403	1,271,900	373.71.....	30,767	.....	.....42,543	22,564	...	.....	.....	.....(1,523)	.....	.....(21,042)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	2,143	814,973	380.29.....	14,465	.....	.....12,687	4,634	...	.....	.....	.....(716)	.....	.....(3,918)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	4,241	1,555,306	366.75.....	51,017	.....	.....82,526	55,898	...	.....	.....	.....(2,520)	.....	.....(53,378)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	1,829	682,641	373.23.....	16,882	.....	.....23,741	12,884	...	.....	.....	.....(832)	.....	.....(12,052)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	5,600	2,084,947	372.32.....	53,703	.....	.....77,782	43,971	...	.....	.....	.....(2,650)	.....	.....(41,321)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	274	102,694	374.18.....	2,432	.....	.....3,302	1,711	...	.....	.....	.....(117)	.....	.....(1,594)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	605	226,941	375.37.....	5,091	.....	.....6,554	3,187	...	.....	.....	.....(253)	.....	.....(2,934)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	2,893	1,051,511	363.52.....	39,252	.....	.....47,872	47,408	...	.....	.....	.....(1,574)	.....	.....(45,834)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	1,132	426,915	377.05.....	8,854	.....	.....10,371	4,574	...	.....	.....	.....(434)	.....	.....(4,140)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	3,970	1,478,252	372.35.....	38,033	.....	.....55,025	31,066	...	.....	.....	.....(1,879)	.....	.....(29,187)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	560	209,903	374.72.....	4,851	.....	.....6,436	3,242	...	.....	.....	.....(243)	.....	.....(2,999)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	12,230	4,589,016	375.22.....	103,590	.....	.....134,410	65,909	...	.....	.....	.....(5,114)	.....	.....(60,795)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	02/05/2021	02/09/2021	Exercise...	9,829	3,662,093	372.58.....	93,277	.....	.....133,969	74,883	...	.....	.....	.....(4,608)	.....	.....(70,275)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	61	22,792	374.31.....	533	.....	.....351	364	...	.....	.....	.....(21)	.....	.....(343)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	289	105,265	364.48.....	3,781	.....	.....4,503	4,457	...	.....	.....	.....(149)	.....	.....(4,308)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	898	332,626	370.28.....	9,333	.....	.....8,794	8,708	...	.....	.....	.....(373)	.....	.....(8,335)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	350	131,982	376.92.....	2,735	.....	.....1,103	1,371	...	.....	.....	.....(108)	.....	.....(1,263)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/07/2019	01/29/2021	02/02/2021	Exercise...	3,606	1,313,191	364.14.....	47,819	.....	.....57,448	56,871	...	.....	.....	.....(1,922)	.....	.....(54,949)	.....	03.....

Annual Statement for the year 2021 of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	1,297	336,805	259.6.....	11,223	.....	.....	.....33,226	23,229	...	.....	.....	.....(648)	.....	.....(22,581)	.....	03.....
FEB 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2022	03/11/2021	Sale.....	78,834	..20,602,431	261.34.....	800,163	.....	.....	.....1,912,397	1,344,403	...	.....	.....	.....(297,414)	.....	...(1,046,989)	.....	03.....
FEB 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2022	03/11/2021	Sale.....	65,959	..17,775,307	269.49.....	463,033	.....	.....	.....1,159,428	700,339	...	.....	.....	.....(172,105)	.....	.....(528,234)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	2,216	576,113	259.94.....	18,817	.....	.....	.....56,007	38,928	...	.....	.....	.....(1,080)	.....	.....(37,848)	.....	03.....
FEB 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2022	03/08/2021	Sale.....	117,832	..31,585,992	268.06.....	884,917	.....	.....	.....2,171,468	1,372,142	...	.....	.....	.....(328,917)	.....	...(1,043,226)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	1,581	411,834	260.46.....	13,029	.....	.....	.....39,134	26,950	...	.....	.....	.....(748)	.....	.....(26,202)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	1,186	317,537	267.76.....	6,321	.....	.....	.....20,694	11,588	...	.....	.....	.....(363)	.....	.....(11,225)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	8,022	..2,125,253	264.94.....	50,937	.....	.....	.....162,599	100,820	...	.....	.....	.....(2,929)	.....	.....(97,891)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	9,969	..2,636,812	264.49.....	65,100	.....	.....	.....206,566	129,776	...	.....	.....	.....(3,744)	.....	.....(126,032)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/12/2019	02/11/2021	02/16/2021	Exercise...	9,642	..2,546,378	264.1.....	64,407	.....	.....	.....203,537	129,263	...	.....	.....	.....(3,704)	.....	.....(125,559)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	30	10,997	367.42.....	352	.....	.....	.....651	376	...	.....	.....	.....(23)	.....	.....(353)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	1,732	636,885	367.67.....	20,180	.....	.....	.....37,260	21,311	...	.....	.....	.....(1,192)	.....	.....(20,119)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	6,875	..2,574,845	374.53.....	60,293	.....	.....	.....100,717	41,896	...	.....	.....	.....(3,561)	.....	.....(38,335)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	1,740	661,493	380.14.....	11,868	.....	.....	.....15,731	4,276	...	.....	.....	.....(702)	.....	.....(3,574)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	282	107,350	380.97.....	1,851	.....	.....	.....2,313	586	...	.....	.....	.....(111)	.....	.....(475)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	1,316	483,273	367.19.....	15,623	.....	.....	.....28,942	16,808	...	.....	.....	.....(922)	.....	.....(15,886)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	3,531	..1,320,875	374.07.....	31,568	.....	.....	.....53,355	22,830	...	.....	.....	.....(1,866)	.....	.....(20,964)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	9,712	..3,629,543	373.7.....	88,286	.....	.....	.....150,349	65,760	...	.....	.....	.....(5,216)	.....	.....(60,544)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	443	167,593	377.99.....	3,339	.....	.....	.....4,961	1,613	...	.....	.....	.....(195)	.....	.....(1,419)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	4,937	..1,839,599	372.62.....	46,950	.....	.....	.....81,756	37,971	...	.....	.....	.....(2,775)	.....	.....(35,196)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	821	309,472	376.94.....	6,478	.....	.....	.....10,049	3,542	...	.....	.....	.....(381)	.....	.....(3,161)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	138	50,906	369.82.....	1,470			2,665	1,410	...			(86)		(1,324)		03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	5,894	2,217,797	376.29.....	47,858	.....	.....75,972	28,082	...	.....	.....	.....(2,826)	.....	.....(25,256)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	9,774	3,642,894	372.72.....	92,558	.....	.....160,877	74,323	...	.....	.....	.....(5,467)	.....	.....(68,856)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	502	184,824	367.83.....	5,819	.....	.....10,728	6,104	...	.....	.....	.....(345)	.....	.....(5,759)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	1,096	401,673	366.57.....	13,335	.....	.....24,775	14,659	...	.....	.....	.....(786)	.....	.....(13,873)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	352	129,934	369.56.....	3,797	.....	.....6,898	3,687	...	.....	.....	.....(221)	.....	.....(3,466)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	3,892	1,431,573	367.8.....	45,111	.....	.....83,217	47,395	...	.....	.....	.....(2,662)	.....	.....(44,733)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	2,902	1,064,899	366.97.....	34,764	.....	.....64,451	37,684	...	.....	.....	.....(2,056)	.....	.....(35,628)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	2,886	1,060,297	367.35.....	34,059	.....	.....63,009	36,410	...	.....	.....	.....(2,015)	.....	.....(34,395)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2019	02/12/2021	02/17/2021	Exercise...	138	52,199	378.53.....	1,014	.....	.....1,469	457	...	.....	.....	.....(61)	.....	.....(396)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	68	18,413	268.96.....	785	.....	.....3,078	3,385	...	.....	.....	.....(37)	.....	.....(3,349)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	458	123,270	268.96.....	5,254	.....	.....20,606	20,572	...	.....	.....	.....(263)	.....	.....(20,309)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	874	236,122	270.06.....	9,488	.....	.....38,348	38,284	...	.....	.....	.....(478)	.....	.....(37,806)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	1,473	397,117	269.68.....	16,288	.....	.....65,146	65,037	...	.....	.....	.....(818)	.....	.....(64,219)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	3,109	854,579	274.84.....	26,229	.....	.....121,514	121,287	...	.....	.....	.....(1,320)	.....	.....(119,966)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	4,228	1,164,959	275.55.....	34,288	.....	.....162,219	161,910	...	.....	.....	.....(1,723)	.....	.....(160,187)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	710	195,921	275.89.....	5,651	.....	.....27,007	26,955	...	.....	.....	.....(286)	.....	.....(26,669)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	756	209,253	276.68.....	5,756	.....	.....28,165	28,109	...	.....	.....	.....(289)	.....	.....(27,821)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	02/09/2021	Exercise...	9,143	2,505,044	273.99.....	80,786	.....	.....365,073	364,404	...	.....	.....	.....(4,062)	.....	.....(360,341)	.....	03.....
FEB 22 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/04/2022	09/16/2021	Sale.....	12,902	3,540,957	274.44.....	.....	.....	.....582,436	.....	...	.....	.....	.....	.....	.....	03.....	
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	1,167	317,308	271.94.....	11,613	.....	.....48,155	48,896	...	.....	.....	.....(794)	.....	.....(48,102)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	397	108,100	272.08.....	3,926	.....	.....16,341	16,594	...	.....	.....	.....(267)	.....	.....(16,326)	.....	03.....
FEB 21 NYSE Zebra Edge Call....	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	695	193,129	278.02.....	4,962	.....	.....24,445	24,887	...	.....	.....	.....(338)	.....	.....(24,549)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	429	119,727	279.24.....	2,853	.....	.....14,565	14,838	...	.....	.....	.....(195)	.....	.....(14,643)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	274	75,638	276.09.....	2,183	.....	.....10,169	10,344	...	.....	.....	.....(149)	.....	.....(10,194)	.....	03.....
FEB 22 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/18/2022	09/16/2021	Sale.....	9,484	2,620,113	276.26.....	.....	.....	.....434,578	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	1,644	457,126	278.14.....	11,659	.....	.....57,638	58,683	...	.....	.....	.....(800)	.....	.....(57,883)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/20/2019	02/19/2021	02/23/2021	Exercise...	3,378	931,519	275.74.....	27,441	.....	.....126,583	128,731	...	.....	.....	.....(1,880)	.....	.....(126,851)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	101	37,326	370.96.....	1,107	.....	.....1,675	939	...	.....	.....	.....(82)	.....	.....(857)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	10,816	3,986,843	368.59.....	130,771	.....	.....205,729	124,434	...	.....	.....	.....(10,031)	.....	.....(114,403)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	48	18,157	379.06.....	374	.....	.....410	162	...	.....	.....	.....(30)	.....	.....(132)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	825	304,339	369.12.....	9,762	.....	.....15,245	9,077	...	.....	.....	.....(751)	.....	.....(8,326)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	10,544	3,958,899	375.46.....	96,268	.....	.....128,111	59,798	...	.....	.....	.....(7,388)	.....	.....(52,410)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	538	203,904	379.23.....	4,167	.....	.....4,506	1,769	...	.....	.....	.....(318)	.....	.....(1,451)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	852	325,135	381.69.....	5,912	.....	.....5,043	1,826	...	.....	.....	.....(452)	.....	.....(1,374)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	1,322	507,755	384.13.....	8,195	.....	.....4,600	1,737	...	.....	.....	.....(626)	.....	.....(1,111)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	3,794	1,399,258	368.85.....	45,371	.....	.....71,167	42,718	...	.....	.....	.....(3,482)	.....	.....(39,236)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	4,971	1,868,621	375.9.....	44,541	.....	.....58,211	26,629	...	.....	.....	.....(3,420)	.....	.....(23,209)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	12,854	4,815,656	374.64.....	121,600	.....	.....166,718	80,731	...	.....	.....	.....(9,332)	.....	.....(71,399)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	26	9,702	367.93.....	327	.....	.....519	320	...	.....	.....	.....(24)	.....	.....(296)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	1,806	688,114	380.95.....	12,969	.....	.....12,030	4,433	...	.....	.....	.....(992)	.....	.....(3,441)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	414	156,580	378.13.....	3,371	.....	.....3,926	1,619	...	.....	.....	.....(257)	.....	.....(1,362)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	4,126	1,547,261	374.99.....	38,456	.....	.....52,072	24,826	...	.....	.....	.....(2,949)	.....	.....(21,877)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	4,686	1,779,520	379.72.....	35,523	.....	.....36,976	14,229	...	.....	.....	.....(2,726)	.....	.....(11,503)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	5,328	2,011,249	377.51.....	44,539		53,809	22,837	...			(3,419)		(19,418)		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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	3,406	...1,273,812	374.03.....	33,035	.....	.....	.....46,249	22,997	...	.....	.....	.....(2,536)	.....	.....(20,461)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	462	171,449	370.87.....	5,104	.....	.....	.....7,739	4,352	...	.....	.....	.....(392)	.....	.....(3,960)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	137	50,775	369.65.....	1,592	.....	.....	.....2,467	1,445	...	.....	.....	.....(123)	.....	.....(1,322)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	832	307,615	369.61.....	9,663	.....	.....	.....14,981	8,785	...	.....	.....	.....(739)	.....	.....(8,046)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	180	66,303	367.76.....	2,250	.....	.....	.....3,579	2,216	...	.....	.....	.....(174)	.....	.....(2,042)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	3,497	...1,298,042	371.2.....	38,116	.....	.....	.....57,384	31,897	...	.....	.....	.....(2,926)	.....	.....(28,971)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	1,997	737,983	369.57.....	23,224	.....	.....	.....36,024	21,152	...	.....	.....	.....(1,784)	.....	.....(19,368)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/26/2019	02/25/2021	03/01/2021	Exercise...	467	172,679	369.77.....	5,389	.....	.....	.....8,331	4,861	...	.....	.....	.....(415)	.....	.....(4,446)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/26/2021	03/02/2021	Exercise...	749	195,380	260.99.....	4,799	.....	.....	.....19,307	12,363	...	.....	.....	.....(376)	.....	.....(11,987)	.....	03.....
FEB 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/28/2022	03/11/2021	Sale.....	72,999	..19,056,433	261.05.....	632,903	.....	.....	.....1,754,330	1,267,670	...	.....	.....	.....(245,969)	.....	...(1,021,701)	.....	03.....
FEB 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/28/2022	03/11/2021	Sale.....	86,739	..23,361,455	269.33.....	506,557	.....	.....	.....1,411,741	939,523	...	.....	.....	.....(196,869)	.....	.....(742,654)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/26/2021	03/02/2021	Exercise...	1,190	311,046	261.46.....	7,412	.....	.....	.....30,122	19,089	...	.....	.....	.....(581)	.....	.....(18,508)	.....	03.....
FEB 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/28/2022	03/08/2021	Sale.....	173,794	..46,561,167	267.91.....	1,087,951	.....	.....	.....3,116,022	2,059,545	...	.....	.....	.....(422,812)	.....	...(1,636,733)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/26/2021	03/02/2021	Exercise...	2,361	627,682	265.85.....	11,121	.....	.....	.....49,417	27,579	...	.....	.....	.....(875)	.....	.....(26,704)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/26/2021	03/02/2021	Exercise...	923	244,535	265.05.....	4,576	.....	.....	.....20,048	11,506	...	.....	.....	.....(361)	.....	.....(11,145)	.....	03.....
FEB 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2019	02/26/2021	03/02/2021	Exercise...	3,376	897,585	265.91.....	15,831	.....	.....	.....70,447	39,230	...	.....	.....	.....(1,244)	.....	.....(37,986)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	417	154,348	370.46.....	4,254	.....	.....	.....6,112	4,080	...	.....	.....	.....(337)	.....	.....(3,743)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	1,405	514,463	366.27.....	17,066	.....	.....	.....28,373	19,327	...	.....	.....	.....(1,498)	.....	.....(17,829)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	2,121	780,464	367.89.....	24,163	.....	.....	.....39,417	25,928	...	.....	.....	.....(2,119)	.....	.....(23,809)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	73	26,733	364.81.....	942	.....	.....	.....1,587	1,112	...	.....	.....	.....(84)	.....	.....(1,028)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	608	225,786	371.17.....	6,028	.....	.....	.....8,492	5,573	...	.....	.....	.....(476)	.....	.....(5,097)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	407	148,361	364.81.....	5,226			8,809	6,170	...			(458)		(5,712)		03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	7,171	2,626,657	366.3.....	86,982	.....	.....	.....144,635	98,462	...	.....	.....	.....(7,634)	.....	.....(90,828)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	1,419	518,362	365.43.....	17,802	.....	.....	.....29,845	20,667	...	.....	.....	.....(1,563)	.....	.....(19,104)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	2,940	1,100,106	374.22.....	25,752	.....	.....	.....36,012	19,868	...	.....	.....	.....(2,258)	.....	.....(17,610)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	973	370,502	380.74.....	6,354	.....	.....	.....5,576	2,679	...	.....	.....	.....(556)	.....	.....(2,123)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	413	156,786	379.6.....	2,846	.....	.....	.....2,838	1,365	...	.....	.....	.....(252)	.....	.....(1,113)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	4,193	1,532,224	365.44.....	52,620	.....	.....	.....88,175	61,048	...	.....	.....	.....(4,620)	.....	.....(56,428)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	3,988	1,489,133	373.44.....	36,088	.....	.....	.....51,959	29,370	...	.....	.....	.....(3,170)	.....	.....(26,200)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	6,011	2,232,173	371.34.....	59,510	.....	.....	.....90,948	54,733	...	.....	.....	.....(5,226)	.....	.....(49,507)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	7,518	2,789,756	371.07.....	75,257	.....	.....	.....115,779	70,212	...	.....	.....	.....(6,609)	.....	.....(63,603)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	441	162,955	369.27.....	4,731	.....	.....	.....6,999	4,801	...	.....	.....	.....(375)	.....	.....(4,426)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	13,383	4,977,030	371.88.....	129,418	.....	.....	.....195,264	115,692	...	.....	.....	.....(11,360)	.....	.....(104,332)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	866	326,057	376.5.....	6,859	.....	.....	.....8,634	4,442	...	.....	.....	.....(601)	.....	.....(3,841)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	5,214	1,937,705	371.67.....	50,884	.....	.....	.....77,160	45,997	...	.....	.....	.....(4,467)	.....	.....(41,530)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	11,453	4,305,697	375.94.....	93,000	.....	.....	.....120,602	63,082	...	.....	.....	.....(8,166)	.....	.....(54,916)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	2,628	985,928	375.14.....	22,103	.....	.....	.....29,777	15,963	...	.....	.....	.....(1,940)	.....	.....(14,023)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	03/05/2021	03/09/2021	Exercise...	12,560	4,664,673	371.4.....	123,964	.....	.....	.....189,275	113,712	...	.....	.....	.....(10,881)	.....	.....(102,831)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	397	146,633	369.27.....	4,257	.....	.....	.....6,298	4,320	...	.....	.....	.....(333)	.....	.....(3,987)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	421	155,518	369.27.....	4,515	.....	.....	.....6,679	4,582	...	.....	.....	.....(358)	.....	.....(4,224)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	372	139,653	375.21.....	3,100	.....	.....	.....3,692	2,187	...	.....	.....	.....(248)	.....	.....(1,939)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	713	267,300	374.99.....	5,995	.....	.....	.....7,228	4,304	...	.....	.....	.....(475)	.....	.....(3,829)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/07/2019	02/26/2021	03/02/2021	Exercise...	2,214	829,466	374.58.....	18,977	.....	.....	.....23,362	14,054	...	.....	.....	.....(1,501)	.....	.....(12,553)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	02/19/2021	02/23/2021	Exercise...	700	266,044	379.96.....	5,048	.....	.....	.....6,372	1,926	...	.....	.....	.....(360)	.....	.....(1,566)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.36

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/11/2021	03/15/2021	Exercise...	8,069	3,018,506	374.09.....	76,816	.....	.....125,149	56,236	...	.....	.....	.....(7,450)	.....	.....(48,786)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/12/2021	03/16/2021	Exercise...	9,865	3,653,756	370.37.....	109,602	.....	.....188,622	99,010	...	.....	.....	.....(10,765)	.....	.....(88,245)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/12/2021	03/16/2021	Exercise...	14,152	5,312,773	375.4.....	127,654	.....	.....199,406	85,358	...	.....	.....	.....(12,537)	.....	.....(72,821)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/12/2021	03/16/2021	Exercise...	3,747	1,394,172	372.05.....	38,897	.....	.....65,352	32,246	...	.....	.....	.....(3,819)	.....	.....(28,427)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/15/2021	03/17/2021	Exercise...	12,141	4,517,137	372.05.....	126,147	.....	.....215,264	105,018	...	.....	.....	.....(12,856)	.....	.....(92,162)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/16/2021	03/18/2021	Exercise...	8,968	3,357,010	374.32.....	84,840	.....	.....139,188	61,784	...	.....	.....	.....(8,752)	.....	.....(53,032)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/17/2021	03/19/2021	Exercise...	4,312	1,622,060	376.21.....	37,683	.....	.....61,311	24,062	...	.....	.....	.....(3,936)	.....	.....(20,126)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/18/2021	03/22/2021	Exercise...	6,508	2,426,151	372.79.....	65,797	.....	.....102,828	52,704	...	.....	.....	.....(6,947)	.....	.....(45,757)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/19/2021	03/23/2021	Exercise...	8,515	3,184,867	374.01.....	81,919	.....	.....127,136	61,092	...	.....	.....	.....(8,751)	.....	.....(52,341)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	02/23/2021	02/25/2021	Exercise...	478	176,599	369.74.....	5,378	.....	.....8,745	4,975	...	.....	.....	.....(410)	.....	.....(4,565)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	02/24/2021	02/26/2021	Exercise...	458	174,143	380.5.....	3,236	.....	.....4,169	1,204	...	.....	.....	.....(250)	.....	.....(954)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	02/26/2021	03/02/2021	Exercise...	412	153,716	373.17.....	4,037	.....	.....4,927	3,073	...	.....	.....	.....(327)	.....	.....(2,746)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/05/2021	03/09/2021	Exercise...	655	245,195	374.36.....	6,137	.....	.....7,932	4,357	...	.....	.....	.....(549)	.....	.....(3,808)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/05/2021	03/09/2021	Exercise...	7,513	2,773,309	369.12.....	87,380	.....	.....130,356	83,258	...	.....	.....	.....(7,810)	.....	.....(75,448)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/08/2021	03/10/2021	Exercise...	5,921	2,204,577	372.34.....	60,452	.....	.....82,892	49,173	...	.....	.....	.....(5,632)	.....	.....(43,541)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/09/2021	03/11/2021	Exercise...	8,807	3,298,626	374.54.....	82,083	.....	.....112,555	58,075	...	.....	.....	.....(7,755)	.....	.....(50,320)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/20/2019	03/10/2021	03/12/2021	Exercise...	7,070	2,656,968	375.83.....	62,425	.....	.....85,118	40,233	...	.....	.....	.....(5,974)	.....	.....(34,259)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2019	02/04/2021	02/08/2021	Exercise...	653	176,951	270.99.....	7,719	.....	.....27,615	27,985	...	.....	.....	.....(395)	.....	.....(27,590)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2019	02/17/2021	02/19/2021	Exercise...	1,029	287,883	279.77.....	7,701	.....	.....35,037	35,065	...	.....	.....	.....(527)	.....	.....(34,537)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2019	02/19/2021	02/23/2021	Exercise...	462	127,568	275.93.....	4,286	.....	.....17,235	17,529	...	.....	.....	.....(309)	.....	.....(17,220)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2019	02/22/2021	02/24/2021	Exercise...	1,429	396,807	277.74.....	12,038	.....	.....49,547	51,584	...	.....	.....	.....(906)	.....	.....(50,678)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2019	02/25/2021	03/01/2021	Exercise...	2,585	715,654	276.9.....	22,855	.....	.....84,643	95,486	...	.....	.....	.....(1,808)	.....	.....(93,678)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.37

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	02/26/2021	03/02/2021	Exercise...	1,068	294,936	276.08.....	9,880	.....	.....	.....34,474	40,345	...	.....	.....	.....(799)	.....	.....(39,546)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	02/26/2021	03/02/2021	Exercise...	711	194,274	273.41.....	7,550	.....	.....	.....24,827	28,731	...	.....	.....	.....(610)	.....	.....(28,121)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/01/2021	03/03/2021	Exercise...	610	167,405	274.48.....	6,148	.....	.....	.....22,371	24,009	...	.....	.....	.....(517)	.....	.....(23,492)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/02/2021	03/04/2021	Exercise...	1,345	366,731	272.65.....	14,887	.....	.....	.....51,610	55,409	...	.....	.....	.....(1,275)	.....	.....(54,134)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/03/2021	03/05/2021	Exercise...	486	135,195	278.34.....	3,990	.....	.....	.....14,912	17,246	...	.....	.....	.....(345)	.....	.....(16,901)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/04/2021	03/08/2021	Exercise...	1,297	355,945	274.34.....	13,201	.....	.....	.....42,336	51,256	...	.....	.....	.....(1,164)	.....	.....(50,091)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/05/2021	03/09/2021	Exercise...	1,335	368,681	276.23.....	12,313	.....	.....	.....44,138	50,204	...	.....	.....	.....(1,103)	.....	.....(49,101)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/05/2021	03/09/2021	Exercise...	1,348	371,903	275.87.....	12,676	.....	.....	.....45,067	51,194	...	.....	.....	.....(1,134)	.....	.....(50,060)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/08/2021	03/10/2021	Exercise...	1,391	380,137	273.35.....	14,923	.....	.....	.....49,953	56,313	...	.....	.....	.....(1,396)	.....	.....(54,918)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/09/2021	03/11/2021	Exercise...	2,135	599,022	280.6.....	15,537	.....	.....	.....63,232	70,971	...	.....	.....	.....(1,469)	.....	.....(69,503)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/11/2021	03/15/2021	Exercise...	661	183,682	277.73.....	5,658	.....	.....	.....22,328	23,885	...	.....	.....	.....(547)	.....	.....(23,338)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/12/2021	03/16/2021	Exercise...	917	254,916	278.08.....	7,700	.....	.....	.....30,994	32,785	...	.....	.....	.....(754)	.....	.....(32,031)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/12/2021	03/16/2021	Exercise...	496	137,221	276.9.....	4,437	.....	.....	.....17,340	18,308	...	.....	.....	.....(440)	.....	.....(17,869)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/15/2021	03/17/2021	Exercise...	1,286	361,054	280.69.....	9,368	.....	.....	.....41,574	42,647	...	.....	.....	.....(957)	.....	.....(41,690)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/16/2021	03/18/2021	Exercise...	723	204,178	282.49.....	4,749	.....	.....	.....21,994	22,663	...	.....	.....	.....(491)	.....	.....(22,171)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/18/2021	03/22/2021	Exercise...	1,732	486,405	280.86.....	12,527	.....	.....	.....54,380	57,124	...	.....	.....	.....(1,324)	.....	.....(55,800)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/21/2019	03/19/2021	03/23/2021	Exercise...	890	247,021	277.48.....	7,770	.....	.....	.....30,606	32,372	...	.....	.....	.....(830)	.....	.....(31,542)	.....	03.....
MAR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	03/22/2019	03/02/2021	03/04/2021	Exercise...	720	188,230	261.39.....	7,035	.....	.....	.....19,090	11,605	...	.....	.....	.....(600)	.....	.....(11,005)	.....	03.....
MAR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	03/22/2019	03/05/2021	03/09/2021	Exercise...	757	198,414	262.21.....	7,090	.....	.....	.....18,774	11,577	...	.....	.....	.....(636)	.....	.....(10,941)	.....	03.....
MAR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	03/22/2019	03/19/2021	03/23/2021	Exercise...	289	75,912	262.99.....	2,615	.....	.....	.....7,401	4,195	...	.....	.....	.....(282)	.....	.....(3,913)	.....	03.....
MAR 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	03/22/2019	03/07/2022	03/11/2021	Sale.....	53,318	..14,097,279	264.4.....	570,503	.....	.....	.....1,136,321	777,987	...	.....	.....	.....(227,465)	.....	.....(550,522)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	03/29/2019	03/09/2021	03/11/2021	Exercise...	1,628	607,169	373.....	20,185	.....	.....	.....23,310	12,671	...	.....	.....	.....(1,930)	.....	.....(10,741)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.38

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/26/2021	03/30/2021	Exercise...	6,785	...2,566,388	378.26.....	69,068	.....	.....	.....75,717	30,605	...	.....	.....	.....(8,067)	.....	.....(22,538)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/19/2021	03/23/2021	Exercise...	18,795	...7,073,025	376.32.....	205,808	.....	.....	.....237,196	104,308	...	.....	.....	.....(22,264)	.....	.....(82,044)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/19/2021	03/23/2021	Exercise...	8,487	...3,192,301	376.16.....	93,607	.....	.....	.....108,458	47,993	...	.....	.....	.....(10,126)	.....	.....(37,867)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/22/2021	03/24/2021	Exercise...	12,687	...4,798,939	378.26.....	128,645	.....	.....	.....141,586	56,139	...	.....	.....	.....(14,390)	.....	.....(41,749)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/23/2021	03/25/2021	Exercise...	14,231	...5,428,226	381.43.....	126,516	.....	.....	.....89,942	40,808	...	.....	.....	.....(14,312)	.....	.....(26,496)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/24/2021	03/26/2021	Exercise...	12,257	...4,659,963	380.2.....	114,844	.....	.....	.....86,899	42,275	...	.....	.....	.....(13,128)	.....	.....(29,147)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/25/2021	03/29/2021	Exercise...	5,980	...2,274,254	380.31.....	55,853	.....	.....	.....42,578	20,441	...	.....	.....	.....(6,452)	.....	.....(13,989)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/26/2021	03/30/2021	Exercise...	4,161	...1,581,082	379.95.....	39,491	.....	.....	.....39,407	15,041	...	.....	.....	.....(4,608)	.....	.....(10,433)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/29/2019	03/26/2021	03/30/2021	Exercise...	16,702	...6,338,751	379.53.....	161,337	.....	.....	.....165,179	63,895	...	.....	.....	.....(18,836)	.....	.....(45,059)	.....	03.....
MAR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/04/2019	03/29/2021	03/31/2021	Exercise...	75	...20,265	269.55.....	396	.....	.....	.....1,404	627	...	.....	.....	.....(46)	.....	.....(581)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	03/16/2021	03/18/2021	Exercise...	1,534	...580,878	378.56.....	13,288	.....	.....	.....17,308	6,326	...	.....	.....	.....(1,401)	.....	.....(4,925)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	03/29/2021	03/31/2021	Exercise...	21,444	...8,126,158	378.95.....	184,632	.....	.....	.....211,437	89,930	...	.....	.....	.....(22,439)	.....	.....(67,491)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	03/30/2021	04/01/2021	Exercise...	18,187	...6,941,114	381.65.....	139,313	.....	.....	.....	.....53,161	...	.....	.....	.....(17,100)	.....	.....(36,061)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	03/31/2021	04/05/2021	Exercise...	7,061	...2,680,246	379.6.....	59,239	.....	.....	.....	.....27,512	...	.....	.....	.....(7,342)	.....	.....(20,170)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	04/01/2021	04/06/2021	Exercise...	4,599	...1,730,749	376.37.....	44,376	.....	.....	.....61,160	26,566	...	.....	.....	.....(5,554)	.....	.....(21,012)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	04/01/2021	04/06/2021	Exercise...	6,516	...2,474,820	379.83.....	54,210	.....	.....	.....64,114	24,770	...	.....	.....	.....(6,783)	.....	.....(17,987)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	04/01/2021	04/06/2021	Exercise...	16,450	...6,188,471	376.2.....	159,729	.....	.....	.....221,581	96,836	...	.....	.....	.....(19,993)	.....	.....(76,843)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/05/2019	04/01/2021	04/06/2021	Exercise...	6,671	...2,508,473	376.04.....	65,240	.....	.....	.....90,922	39,965	...	.....	.....	.....(8,165)	.....	.....(31,800)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/11/2019	03/23/2021	03/25/2021	Exercise...	3,674	...1,033,361	281.3.....	29,035	.....	.....	.....114,944	119,552	...	.....	.....	.....(3,344)	.....	.....(116,208)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/11/2019	03/26/2021	03/30/2021	Exercise...	3,464	...975,990	281.75.....	26,774	.....	.....	.....116,287	111,175	...	.....	.....	.....(3,181)	.....	.....(107,994)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/11/2019	04/01/2021	04/06/2021	Exercise...	3,450	...968,802	280.8.....	28,259	.....	.....	.....119,962	114,005	...	.....	.....	.....(3,570)	.....	.....(110,435)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	04/11/2019	04/09/2021	04/13/2021	Exercise...	3,623	...1,023,868	282.61.....	27,044	.....	.....	.....125,497	113,155	...	.....	.....	.....(3,671)	.....	.....(109,484)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l l e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	03/18/2021	03/22/2021	Exercise...	1,407	534,197	379.76.....	10,198	.....	.....12,421	4,968	...	.....	.....	.....(1,115)	.....	.....(3,853)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/13/2021	04/15/2021	Exercise...	13,466	...5,024,688	373.14.....	133,313	.....	.....248,043	110,928	...	.....	.....	.....(18,836)	.....	.....(92,092)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/14/2021	04/16/2021	Exercise...	2,340	887,451	379.29.....	17,782	.....	.....29,575	10,151	...	.....	.....	.....(2,533)	.....	.....(7,618)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/05/2021	04/07/2021	Exercise...	8,854	...3,314,863	374.4.....	82,606	.....	.....144,228	63,630	...	.....	.....	.....(10,885)	.....	.....(52,745)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/06/2021	04/08/2021	Exercise...	9,173	...3,468,797	378.16.....	72,741	.....	.....113,927	43,973	...	.....	.....	.....(9,671)	.....	.....(34,302)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/07/2021	04/09/2021	Exercise...	5,989	...2,253,122	376.19.....	51,868	.....	.....87,564	35,978	...	.....	.....	.....(6,958)	.....	.....(29,020)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/08/2021	04/12/2021	Exercise...	11,008	...4,140,578	376.13.....	95,663	.....	.....167,437	66,758	...	.....	.....	.....(12,949)	.....	.....(53,809)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/09/2021	04/13/2021	Exercise...	7,911	...3,003,554	379.68.....	58,856	.....	.....92,635	31,962	...	.....	.....	.....(8,037)	.....	.....(23,925)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/09/2021	04/13/2021	Exercise...	14,596	...5,504,021	377.09.....	121,877	.....	.....208,723	80,003	...	.....	.....	.....(16,640)	.....	.....(63,363)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/09/2021	04/13/2021	Exercise...	14,615	...5,484,252	375.26.....	131,969	.....	.....235,733	97,310	...	.....	.....	.....(18,019)	.....	.....(79,291)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/15/2019	04/12/2021	04/14/2021	Exercise...	9,174	...3,435,315	374.48.....	85,773	.....	.....151,089	66,501	...	.....	.....	.....(12,017)	.....	.....(54,484)	.....	03.....
APR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/16/2019	04/09/2021	04/13/2021	Exercise...	846	225,329	266.4.....	4,491	.....	.....20,494	9,538	...	.....	.....	.....(616)	.....	.....(8,922)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	03/30/2021	04/01/2021	Exercise...	2,495	959,971	384.73.....	14,223	.....	.....	.....4,534	...	.....	.....	.....(1,788)	.....	.....(2,746)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/15/2021	04/19/2021	Exercise...	6,055	...2,248,774	371.39.....	63,699	.....	.....131,031	58,250	...	.....	.....	.....(9,253)	.....	.....(48,997)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/16/2021	04/20/2021	Exercise...	6,595	...2,468,716	374.34.....	61,398	.....	.....124,906	48,896	...	.....	.....	.....(8,992)	.....	.....(39,904)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/16/2021	04/20/2021	Exercise...	20,774	...7,744,314	372.78.....	206,498	.....	.....425,877	177,699	...	.....	.....	.....(30,232)	.....	.....(147,467)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/16/2021	04/20/2021	Exercise...	7,934	...2,956,795	372.68.....	79,180	.....	.....163,438	68,465	...	.....	.....	.....(11,596)	.....	.....(56,869)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/19/2021	04/21/2021	Exercise...	4,756	...1,779,099	374.11.....	44,750	.....	.....89,452	36,265	...	.....	.....	.....(6,712)	.....	.....(29,553)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/20/2021	04/22/2021	Exercise...	8,442	...3,162,377	374.62.....	77,831	.....	.....140,974	61,497	...	.....	.....	.....(11,761)	.....	.....(49,736)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/21/2021	04/23/2021	Exercise...	8,526	...3,192,689	374.48.....	79,203	.....	.....147,920	63,077	...	.....	.....	.....(12,058)	.....	.....(51,019)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/23/2019	04/22/2021	04/26/2021	Exercise...	7,264	...2,701,234	371.89.....	75,250	.....	.....146,578	67,707	...	.....	.....	.....(11,547)	.....	.....(56,160)	.....	03.....
APR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/25/2019	04/20/2021	04/22/2021	Exercise...	367	97,068	264.49.....	2,580	.....	.....10,181	4,819	...	.....	.....	.....(393)	.....	.....(4,426)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/25/2019	04/18/2022	03/11/2021	Sale.....	61,518	..16,303,405	265.02.....	563,502	.....	.....1,159,801	879,256	...	.....	.....	.....(244,752)	.....	.....(634,504)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/26/2019	03/31/2021	04/05/2021	Exercise...	357	135,300	378.63.....	3,020	.....	.....	.....1,576	...	.....	.....	.....(387)	.....	.....(1,189)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/26/2019	04/22/2021	04/26/2021	Exercise...	676	253,002	374.18.....	7,025	.....	.....12,096	5,155	...	.....	.....	.....(1,084)	.....	.....(4,071)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/26/2019	04/23/2021	04/27/2021	Exercise...	3,687	1,377,921	373.72.....	39,083	.....	.....69,685	29,377	...	.....	.....	.....(6,069)	.....	.....(23,308)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/26/2019	04/23/2021	04/27/2021	Exercise...	26,287	9,844,590	374.5.....	269,970	.....	.....476,326	194,977	...	.....	.....	.....(41,904)	.....	.....(153,073)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/26/2019	04/23/2021	04/27/2021	Exercise...	6,232	2,328,462	373.66.....	66,241	.....	.....118,149	49,919	...	.....	.....	.....(10,282)	.....	.....(39,637)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	04/15/2021	04/19/2021	Exercise...	2,351	660,593	280.96.....	20,730	.....	.....90,027	77,314	...	.....	.....	.....(3,064)	.....	.....(74,249)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	04/23/2021	04/27/2021	Exercise...	1,563	437,829	280.2.....	14,437	.....	.....63,549	52,568	...	.....	.....	.....(2,271)	.....	.....(50,297)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	05/05/2021	05/07/2021	Exercise...	814	232,368	285.64.....	5,640	.....	.....28,944	22,944	...	.....	.....	.....(964)	.....	.....(21,980)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	04/28/2021	04/30/2021	Exercise...	1,940	553,211	285.2.....	13,693	.....	.....67,658	55,561	...	.....	.....	.....(2,235)	.....	.....(53,326)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	04/30/2021	05/04/2021	Exercise...	1,745	495,032	283.65.....	13,468	.....	.....64,660	52,693	...	.....	.....	.....(2,781)	.....	.....(50,466)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	04/19/2021	04/21/2021	Exercise...	4,390	1,235,878	281.52.....	37,685	.....	.....166,733	141,897	...	.....	.....	.....(5,753)	.....	.....(136,143)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/06/2019	04/09/2021	04/13/2021	Exercise...	1,822	510,970	280.44.....	16,436	.....	.....67,069	60,861	...	.....	.....	.....(2,309)	.....	.....(58,552)	.....	03.....
APR 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/30/2021	05/04/2021	Exercise...	674	179,410	266.06.....	4,633	.....	.....20,021	7,878	...	.....	.....	.....(958)	.....	.....(7,111)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/08/2021	04/12/2021	Exercise...	1,300	497,110	382.31.....	8,335	.....	.....11,742	3,685	...	.....	.....	.....(1,165)	.....	.....(2,520)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/30/2021	05/04/2021	Exercise...	6,236	2,322,638	372.46.....	63,232	.....	.....128,398	56,111	...	.....	.....	.....(13,098)	.....	.....(45,632)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	05/03/2021	05/05/2021	Exercise...	3,827	1,433,365	374.55.....	35,590	.....	.....73,017	28,866	...	.....	.....	.....(6,024)	.....	.....(22,842)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	05/04/2021	05/06/2021	Exercise...	12,618	4,737,783	375.49.....	112,928	.....	.....217,654	87,463	...	.....	.....	.....(19,235)	.....	.....(68,228)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	05/05/2021	05/07/2021	Exercise...	10,973	4,097,333	373.4.....	107,426	.....	.....221,546	91,949	...	.....	.....	.....(18,421)	.....	.....(73,528)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	05/06/2021	05/10/2021	Exercise...	6,983	2,610,295	373.79.....	67,319	.....	.....141,901	56,682	...	.....	.....	.....(11,618)	.....	.....(45,064)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/13/2021	04/15/2021	Exercise...	2,118	791,242	373.52.....	20,251	.....	.....38,215	16,854	...	.....	.....	.....(2,953)	.....	.....(13,901)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/20/2021	04/22/2021	Exercise...	2,391	900,348	376.62.....	20,105	.....	.....35,142	14,280	...	.....	.....	.....(3,096)	.....	.....(11,184)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/26/2021	04/28/2021	Exercise...	6,613	...2,472,650	373.89.....	62,893	.....	.....127,769	52,198	...	.....	.....	.....(10,133)	.....	.....(42,065)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/27/2021	04/29/2021	Exercise...	11,074	...4,181,344	377.58.....	89,921	.....	.....170,651	61,164	...	.....	.....	.....(14,590)	.....	.....(46,574)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/28/2021	04/30/2021	Exercise...	18,786	...7,054,703	375.53.....	167,007	.....	.....338,336	127,865	...	.....	.....	.....(27,296)	.....	.....(100,569)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/29/2021	05/03/2021	Exercise...	13,715	...5,149,710	375.49.....	122,197	.....	.....247,686	93,935	...	.....	.....	.....(25,020)	.....	.....(73,820)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/30/2021	05/04/2021	Exercise...	3,509	...1,328,080	378.53.....	27,402	.....	.....50,944	17,691	...	.....	.....	.....(5,674)	.....	.....(13,151)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2019	04/30/2021	05/04/2021	Exercise...	20,096	...7,512,332	373.82.....	192,521	.....	.....386,448	160,857	...	.....	.....	.....(39,890)	.....	.....(128,946)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2019	04/23/2021	04/27/2021	Exercise...	760	291,766	383.67.....	4,000	.....	.....6,806	1,978	...	.....	.....	.....(633)	.....	.....(1,345)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2019	05/07/2021	05/11/2021	Exercise...	37,255	..13,934,928	374.04.....	312,571	.....	.....811,418	296,429	...	.....	.....	.....(54,755)	.....	.....(241,674)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2019	05/07/2021	05/11/2021	Exercise...	12,905	...4,785,387	370.83.....	124,271	.....	.....322,484	133,537	...	.....	.....	.....(21,767)	.....	.....(111,770)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2019	05/10/2021	05/12/2021	Exercise...	13,209	...4,931,612	373.34.....	114,394	.....	.....283,739	112,226	...	.....	.....	.....(20,430)	.....	.....(91,796)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2019	05/11/2021	05/13/2021	Exercise...	16,803	...6,309,160	375.48.....	132,575	.....	.....294,723	118,487	...	.....	.....	.....(23,823)	.....	.....(94,664)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2019	05/12/2021	05/14/2021	Exercise...	16,926	...6,340,596	374.6.....	138,965	.....	.....286,562	129,472	...	.....	.....	.....(25,130)	.....	.....(104,342)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/17/2019	04/27/2021	04/29/2021	Exercise...	402	152,758	379.76.....	2,977	.....	.....5,322	1,748	...	.....	.....	.....(488)	.....	.....(1,260)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/17/2019	05/13/2021	05/17/2021	Exercise...	11,086	...4,141,436	373.59.....	108,971	.....	.....196,657	92,695	...	.....	.....	.....(19,936)	.....	.....(72,759)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/17/2019	05/14/2021	05/18/2021	Exercise...	31,932	..11,910,832	373.01.....	322,191	.....	.....655,877	280,702	...	.....	.....	.....(59,304)	.....	.....(221,398)	.....	03.....
MAY 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/21/2021	05/25/2021	Exercise...	1,020	272,590	267.19.....	7,264	.....	.....28,331	10,981	...	.....	.....	.....(1,407)	.....	.....(9,574)	.....	03.....
MAY 22 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/16/2022	03/11/2021	Sale.....	61,025	..16,521,239	270.73.....	494,911	.....	.....817,117	630,851	...	.....	.....	.....(227,688)	.....	.....(403,163)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/04/2021	05/06/2021	Exercise...	805	302,250	375.69.....	6,396	.....	.....13,717	5,473	...	.....	.....	.....(1,116)	.....	.....(4,357)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/17/2021	05/19/2021	Exercise...	6,064	...2,271,064	374.53.....	51,360	.....	.....116,970	47,131	...	.....	.....	.....(9,706)	.....	.....(37,425)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/18/2021	05/20/2021	Exercise...	17,347	...6,513,286	375.48.....	141,028	.....	.....317,962	124,240	...	.....	.....	.....(26,809)	.....	.....(97,431)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/19/2021	05/21/2021	Exercise...	7,194	...2,703,132	375.77.....	57,836	.....	.....114,090	50,303	...	.....	.....	.....(11,061)	.....	.....(39,242)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/20/2021	05/24/2021	Exercise...	8,200	...3,036,769	370.34.....	83,311	.....	.....183,761	89,319	...	.....	.....	.....(16,021)	.....	.....(73,298)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.42

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/21/2021	05/25/2021	Exercise...	5,882	...2,189,994	372.31.....	55,057	.....	.....120,761	55,283	...	.....	.....	.....(10,651)	.....	.....(44,632)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2019	05/21/2021	05/25/2021	Exercise...	23,707	...8,871,615	374.22.....	204,354	.....	.....441,423	190,661	...	.....	.....	.....(39,526)	.....	.....(151,135)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	04/28/2021	04/30/2021	Exercise...	480	179,612	373.88.....	4,045	.....	.....9,445	3,810	...	.....	.....	.....(681)	.....	.....(3,129)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	05/21/2021	05/25/2021	Exercise...	7,450	...2,767,169	371.44.....	71,220	.....	.....159,427	74,876	...	.....	.....	.....(13,888)	.....	.....(60,988)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	05/24/2021	05/26/2021	Exercise...	8,847	...3,298,286	372.82.....	79,887	.....	.....189,588	80,215	...	.....	.....	.....(15,844)	.....	.....(64,371)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	05/25/2021	05/27/2021	Exercise...	5,811	...2,168,789	373.24.....	51,599	.....	.....121,676	51,022	...	.....	.....	.....(10,289)	.....	.....(40,733)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	05/26/2021	05/28/2021	Exercise...	12,266	...4,584,444	373.75.....	106,592	.....	.....256,729	103,498	...	.....	.....	.....(21,376)	.....	.....(82,122)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	05/27/2021	06/01/2021	Exercise...	3,395	...1,258,014	370.55.....	33,848	.....	.....83,585	36,701	...	.....	.....	.....(6,826)	.....	.....(29,875)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2019	05/28/2021	06/02/2021	Exercise...	6,344	...2,369,055	373.43.....	56,081	.....	.....137,919	55,122	...	.....	.....	.....(11,372)	.....	.....(43,750)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/30/2019	05/07/2021	05/11/2021	Exercise...	4,706	...1,340,417	284.84.....	31,580	.....	.....178,776	136,486	...	.....	.....	.....(5,667)	.....	.....(130,819)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/30/2019	05/28/2021	06/02/2021	Exercise...	1,020	287,284	281.53.....	8,426	.....	.....41,124	32,971	...	.....	.....	.....(1,710)	.....	.....(31,262)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/30/2019	05/17/2021	05/19/2021	Exercise...	3,394	963,019	283.73.....	24,541	.....	.....126,432	102,206	...	.....	.....	.....(4,683)	.....	.....(97,523)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/30/2019	05/28/2021	06/02/2021	Exercise...	3,854	...1,097,128	284.68.....	26,688	.....	.....143,172	112,395	...	.....	.....	.....(5,418)	.....	.....(106,977)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/30/2019	05/20/2021	05/24/2021	Exercise...	3,390	957,788	282.55.....	26,270	.....	.....130,440	106,072	...	.....	.....	.....(5,099)	.....	.....(100,974)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	05/30/2019	05/14/2021	05/18/2021	Exercise...	3,509	981,842	279.83.....	31,370	.....	.....146,594	119,333	...	.....	.....	.....(5,881)	.....	.....(113,452)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	04/30/2021	05/04/2021	Exercise...	746	276,908	371.35.....	7,777	.....	.....16,181	7,345	...	.....	.....	.....(1,682)	.....	.....(6,001)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	06/03/2021	06/07/2021	Exercise...	6,780	...2,519,118	371.53.....	71,940	.....	.....162,933	68,796	...	.....	.....	.....(15,175)	.....	.....(53,621)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	05/07/2021	05/11/2021	Exercise...	858	324,475	378.33.....	6,638	.....	.....15,000	4,525	...	.....	.....	.....(1,201)	.....	.....(3,324)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	05/18/2021	05/20/2021	Exercise...	404	149,096	368.84.....	4,729	.....	.....10,094	4,885	...	.....	.....	.....(916)	.....	.....(3,969)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	05/19/2021	05/21/2021	Exercise...	2,115	803,786	380.08.....	15,290	.....	.....24,426	9,674	...	.....	.....	.....(2,975)	.....	.....(6,699)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	05/24/2021	05/26/2021	Exercise...	594	222,619	374.83.....	5,446	.....	.....11,534	4,560	...	.....	.....	.....(1,092)	.....	.....(3,468)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	05/28/2021	06/02/2021	Exercise...	5,731	...2,144,895	374.26.....	54,101	.....	.....119,836	46,522	...	.....	.....	.....(11,056)	.....	.....(35,466)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.43

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	05/28/2021	06/02/2021	Exercise...	26,009	9,683,002	372.3.....	266,328	.....	.....594,817	247,047	...	.....	.....	.....(54,441)	.....	.....(192,606)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	06/01/2021	06/03/2021	Exercise...	5,729	2,146,429	374.68.....	53,162	.....	.....122,480	45,229	...	.....	.....	.....(11,097)	.....	.....(34,132)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2019	06/02/2021	06/04/2021	Exercise...	5,610	2,092,691	373.01.....	55,934	.....	.....131,617	50,794	...	.....	.....	.....(11,738)	.....	.....(39,056)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	05/21/2021	05/25/2021	Exercise...	1,100	416,252	378.38.....	10,253	.....	.....15,907	6,035	...	.....	.....	.....(2,040)	.....	.....(3,995)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/11/2021	06/15/2021	Exercise...	5,906	2,233,845	378.26.....	56,280	.....	.....114,804	34,769	...	.....	.....	.....(12,487)	.....	.....(22,282)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	05/28/2021	06/02/2021	Exercise...	1,347	494,618	367.11.....	19,738	.....	.....37,806	18,378	...	.....	.....	.....(4,079)	.....	.....(14,299)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/04/2021	06/08/2021	Exercise...	4,601	1,716,790	373.16.....	53,690	.....	.....107,978	41,290	...	.....	.....	.....(11,510)	.....	.....(29,780)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/04/2021	06/08/2021	Exercise...	15,530	5,831,955	375.53.....	164,773	.....	.....327,682	114,759	...	.....	.....	.....(35,325)	.....	.....(79,434)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/04/2021	06/08/2021	Exercise...	7,721	2,890,148	374.34.....	85,931	.....	.....172,093	63,036	...	.....	.....	.....(18,424)	.....	.....(44,612)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/07/2021	06/09/2021	Exercise...	9,401	3,558,365	378.51.....	88,275	.....	.....172,038	53,490	...	.....	.....	.....(19,212)	.....	.....(34,278)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/08/2021	06/10/2021	Exercise...	8,337	3,158,825	378.91.....	77,030	.....	.....152,643	45,792	...	.....	.....	.....(16,845)	.....	.....(28,947)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/09/2021	06/11/2021	Exercise...	14,394	5,454,970	378.97.....	132,858	.....	.....257,800	78,839	...	.....	.....	.....(29,198)	.....	.....(49,641)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/12/2019	06/10/2021	06/14/2021	Exercise...	6,483	2,438,668	376.16.....	67,294	.....	.....135,626	45,945	...	.....	.....	.....(14,862)	.....	.....(31,083)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/11/2021	06/15/2021	Exercise...	546	149,271	273.52.....	4,186	.....	.....13,856	3,264	...	.....	.....	.....(938)	.....	.....(2,326)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	05/18/2021	05/20/2021	Exercise...	521	199,153	382.53.....	4,462	.....	.....5,873	1,803	...	.....	.....	.....(883)	.....	.....(920)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/11/2021	06/15/2021	Exercise...	14,138	5,342,662	377.89.....	150,430	.....	.....280,077	86,122	...	.....	.....	.....(33,708)	.....	.....(52,414)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/11/2021	06/15/2021	Exercise...	7,153	2,720,206	380.3.....	68,881	.....	.....124,459	34,625	...	.....	.....	.....(15,435)	.....	.....(19,190)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/14/2021	06/16/2021	Exercise...	3,003	1,138,413	379.14.....	30,387	.....	.....56,719	16,413	...	.....	.....	.....(6,909)	.....	.....(9,504)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/15/2021	06/17/2021	Exercise...	10,032	3,807,197	379.5.....	100,121	.....	.....180,980	53,146	...	.....	.....	.....(22,860)	.....	.....(30,286)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/16/2021	06/18/2021	Exercise...	8,986	3,405,989	379.04.....	91,566	.....	.....165,878	49,862	...	.....	.....	.....(21,003)	.....	.....(28,859)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/17/2021	06/21/2021	Exercise...	9,261	3,521,399	380.24.....	89,832	.....	.....143,638	45,958	...	.....	.....	.....(20,700)	.....	.....(25,258)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/19/2019	06/18/2021	06/22/2021	Exercise...	4,586	1,754,837	382.65.....	40,265	.....	.....51,363	17,900	...	.....	.....	.....(9,320)	.....	.....(8,580)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.44

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	05/28/2021	06/02/2021	Exercise...	535	197,659	369.4.....	8,941	.....	.....13,789	6,279	...	.....	.....	.....(1,883)	.....	.....(4,396)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/23/2021	06/25/2021	Exercise...	14,376	...5,512,132	383.43.....	143,183	.....	.....184,442	52,709	...	.....	.....	.....(34,223)	.....	.....(18,486)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/24/2021	06/28/2021	Exercise...	9,557	...3,681,904	385.25.....	88,404	.....	.....112,106	28,884	...	.....	.....	.....(21,220)	.....	.....(7,664)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/25/2021	06/29/2021	Exercise...	6,920	...2,670,759	385.93.....	62,283	.....	.....80,137	19,469	...	.....	.....	.....(15,016)	.....	.....(4,453)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/04/2021	06/08/2021	Exercise...	624	...236,952	379.64.....	7,140	.....	.....10,604	3,155	...	.....	.....	.....(1,562)	.....	.....(1,594)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/10/2021	06/14/2021	Exercise...	493	187,452	380.52.....	5,463	.....	.....8,158	2,325	...	.....	.....	.....(1,231)	.....	.....(1,094)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/11/2021	06/15/2021	Exercise...	3,888	...1,457,297	374.85.....	53,728	.....	.....88,833	30,822	...	.....	.....	.....(12,156)	.....	.....(18,666)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/18/2021	06/22/2021	Exercise...	622	...239,044	384.08.....	6,012	.....	.....6,081	2,084	...	.....	.....	.....(1,403)	.....	.....(681)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/18/2021	06/22/2021	Exercise...	20,622	...7,818,426	379.13.....	243,134	.....	.....303,556	114,098	...	.....	.....	.....(56,835)	.....	.....(57,264)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/18/2021	06/22/2021	Exercise...	9,164	...3,530,427	385.25.....	84,309	.....	.....78,810	26,924	...	.....	.....	.....(19,707)	.....	.....(7,217)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/21/2021	06/23/2021	Exercise...	7,793	...2,981,399	382.57.....	80,191	.....	.....96,167	31,024	...	.....	.....	.....(18,996)	.....	.....(12,028)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/26/2019	06/22/2021	06/24/2021	Exercise...	10,860	...4,176,821	384.6.....	102,954	.....	.....124,892	34,952	...	.....	.....	.....(24,497)	.....	.....(10,455)	.....	03.....
JUN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/26/2019	06/11/2021	06/15/2021	Exercise...	4,273	...1,244,706	291.31.....	34,421	.....	.....134,977	96,465	...	.....	.....	.....(7,791)	.....	.....(88,674)	.....	03.....
JUN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/26/2019	06/04/2021	06/08/2021	Exercise...	6,527	...1,858,955	284.82.....	72,978	.....	.....245,733	189,437	...	.....	.....	.....(15,955)	.....	.....(173,482)	.....	03.....
JUN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/26/2019	06/24/2021	06/28/2021	Exercise...	3,227	951,226	294.73.....	21,806	.....	.....82,590	62,152	...	.....	.....	.....(5,236)	.....	.....(56,916)	.....	03.....
JUN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/26/2019	06/17/2021	06/21/2021	Exercise...	3,474	...1,013,388	291.74.....	27,496	.....	.....99,449	76,973	...	.....	.....	.....(6,384)	.....	.....(70,573)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	06/26/2019	05/28/2021	06/02/2021	Exercise...	5,874	...1,677,678	285.62.....	62,827	.....	.....212,691	165,791	...	.....	.....	.....(13,244)	.....	.....(152,547)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	05/28/2021	06/02/2021	Exercise...	397	149,792	377.29.....	5,602	.....	.....7,099	2,467	...	.....	.....	.....(1,191)	.....	.....(1,276)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/17/2021	06/21/2021	Exercise...	531	200,901	378.33.....	7,286	.....	.....9,250	3,155	...	.....	.....	.....(1,707)	.....	.....(1,448)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/25/2021	06/29/2021	Exercise...	15,243	...5,832,330	382.62.....	178,650	.....	.....226,970	61,270	...	.....	.....	.....(43,431)	.....	.....(17,839)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/25/2021	06/29/2021	Exercise...	11,539	...4,450,277	385.67.....	119,891	.....	.....136,623	33,430	...	.....	.....	.....(29,142)	.....	.....(4,288)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/28/2021	06/30/2021	Exercise...	2,921	...1,126,834	385.82.....	30,199	.....	.....33,529	8,439	...	.....	.....	.....(7,435)	.....	.....(1,004)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.45

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/29/2021	07/01/2021	Exercise...	7,297	...2,797,996	383.44.....	83,041	.....	.....102,232	27,360	...	.....	.....	.....(20,531)	.....	.....(6,829)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/30/2021	07/02/2021	Exercise...	9,573	...3,680,976	384.51.....	104,539	.....	.....122,345	32,200	...	.....	.....	.....(25,956)	.....	.....(6,244)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	07/01/2021	07/06/2021	Exercise...	9,387	...3,645,074	388.32.....	87,954	.....	.....88,705	20,650	...	.....	.....	.....(21,926)	.....	.....1,276	.....	03.....
JUN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/25/2021	06/29/2021	Exercise...	1,217	340,603	279.8.....	8,205	.....	.....21,388	3,419	...	.....	.....	.....(1,996)	.....	.....(1,423)	.....	03.....
JUN 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	06/29/2021	07/01/2021	Exercise...	604	169,928	281.37.....	3,726	.....	.....10,031	1,371	...	.....	.....	.....(920)	.....	.....(451)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/02/2019	07/01/2021	07/06/2021	Exercise...	603	169,106	280.46.....	3,931	.....	.....11,058	1,578	...	.....	.....	.....(978)	.....	.....(600)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	06/15/2021	06/17/2021	Exercise...	1,321	503,278	380.89.....	16,041	.....	.....22,000	6,110	...	.....	.....	.....(3,779)	.....	.....(2,331)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/09/2021	07/13/2021	Exercise...	6,799	...2,636,697	387.79.....	63,777	.....	.....74,292	16,600	...	.....	.....	.....(16,620)	.....	.....20	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/09/2021	07/13/2021	Exercise...	9,792	...3,775,215	385.54.....	100,662	.....	.....128,927	30,645	...	.....	.....	.....(26,237)	.....	.....(4,408)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	06/25/2021	06/29/2021	Exercise...	352	134,678	382.52.....	4,042	.....	.....5,278	1,430	...	.....	.....	.....(997)	.....	.....(433)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/01/2021	07/06/2021	Exercise...	434	168,457	387.73.....	4,058	.....	.....4,362	1,025	...	.....	.....	.....(1,023)	.....	.....(2)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/02/2021	07/07/2021	Exercise...	10,761	...4,164,934	387.03.....	103,631	.....	.....124,364	27,655	...	.....	.....	.....(26,268)	.....	.....(1,387)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/02/2021	07/07/2021	Exercise...	9,694	...3,777,736	389.71.....	83,463	.....	.....86,061	18,135	...	.....	.....	.....(21,154)	.....	.....3,019	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/02/2021	07/07/2021	Exercise...	7,812	...3,012,701	385.64.....	79,606	.....	.....101,135	23,454	...	.....	.....	.....(20,176)	.....	.....(3,278)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/06/2021	07/08/2021	Exercise...	4,964	...1,919,617	386.7.....	48,499	.....	.....54,120	13,503	...	.....	.....	.....(12,494)	.....	.....(1,009)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/07/2021	07/09/2021	Exercise...	4,228	...1,626,880	384.83.....	44,643	.....	.....56,278	14,147	...	.....	.....	.....(11,543)	.....	.....(2,604)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/11/2019	07/08/2021	07/12/2021	Exercise...	4,445	...1,728,478	388.9.....	39,734	.....	.....35,483	9,492	...	.....	.....	.....(10,315)	.....	.....823	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/11/2019	07/09/2021	07/13/2021	Exercise...	3,611	...1,073,549	297.27.....	25,827	.....	.....100,147	61,005	...	.....	.....	.....(6,731)	.....	.....(54,274)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/11/2019	07/09/2021	07/13/2021	Exercise...	404	120,160	297.64.....	2,829	.....	.....11,047	6,681	...	.....	.....	.....(737)	.....	.....(5,944)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/11/2019	07/02/2021	07/07/2021	Exercise...	4,964	...1,478,599	297.88.....	34,060	.....	.....127,223	80,904	...	.....	.....	.....(8,635)	.....	.....(72,269)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2021	07/06/2021	Exercise...	4,282	...1,244,513	290.66.....	43,023	.....	.....136,586	99,494	...	.....	.....	.....(10,861)	.....	.....(88,633)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/02/2021	07/07/2021	Exercise...	2,338	658,169	281.49.....	14,216	.....	.....41,646	5,285	...	.....	.....	.....(3,636)	.....	.....(1,649)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.46

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/16/2021	07/20/2021	Exercise...	746	209,108	280.2.....	4,948	.....	.....13,048	2,141	...	.....	.....	.....(1,334)	.....	.....(807)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/06/2021	07/08/2021	Exercise...	3,748	1,051,319	280.52.....	24,136	.....	.....63,206	9,913	...	.....	.....	.....(6,269)	.....	.....(3,644)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/07/2021	07/09/2021	Exercise...	2,065	580,837	281.27.....	12,741	.....	.....33,678	4,925	...	.....	.....	.....(3,323)	.....	.....(1,602)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/08/2021	07/12/2021	Exercise...	1,436	403,925	281.23.....	8,905	.....	.....21,860	3,460	...	.....	.....	.....(2,333)	.....	.....(1,127)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/09/2021	07/13/2021	Exercise...	907	257,204	283.72.....	4,841	.....	.....12,883	1,504	...	.....	.....	.....(1,270)	.....	.....(234)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/09/2021	07/13/2021	Exercise...	686	195,452	284.82.....	3,424	.....	.....9,000	953	...	.....	.....	.....(898)	.....	.....(55)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/13/2021	07/15/2021	Exercise...	2,968	834,671	281.25.....	18,430	.....	.....52,431	7,274	...	.....	.....	.....(4,918)	.....	.....(2,356)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/14/2021	07/16/2021	Exercise...	1,137	320,407	281.81.....	6,845	.....	.....19,376	2,582	...	.....	.....	.....(1,834)	.....	.....(748)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/15/2021	07/19/2021	Exercise...	546	153,622	281.22.....	3,409	.....	.....9,297	1,355	...	.....	.....	.....(914)	.....	.....(441)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	06/11/2021	06/15/2021	Exercise...	513	194,259	378.48.....	6,831	.....	.....9,865	2,961	...	.....	.....	.....(1,592)	.....	.....(1,369)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	06/18/2021	06/22/2021	Exercise...	1,083	417,937	385.8.....	10,844	.....	.....8,721	2,988	...	.....	.....	.....(2,609)	.....	.....(379)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/09/2021	07/13/2021	Exercise...	10,906	4,196,030	384.75.....	115,820	.....	.....152,160	37,103	...	.....	.....	.....(30,439)	.....	.....(6,664)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/12/2021	07/14/2021	Exercise...	13,708	5,304,297	386.96.....	133,238	.....	.....168,498	37,266	...	.....	.....	.....(35,422)	.....	.....(1,844)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/13/2021	07/15/2021	Exercise...	9,137	3,543,364	387.82.....	85,793	.....	.....104,656	22,680	...	.....	.....	.....(22,894)	.....	.....214	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/14/2021	07/16/2021	Exercise...	5,107	1,981,350	387.95.....	47,753	.....	.....54,814	12,556	...	.....	.....	.....(12,793)	.....	.....237	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/15/2021	07/19/2021	Exercise...	3,954	1,539,633	389.34.....	34,958	.....	.....32,268	8,335	...	.....	.....	.....(9,400)	.....	.....1,065	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/17/2019	07/16/2021	07/20/2021	Exercise...	3,580	1,394,592	389.59.....	31,322	.....	.....25,235	7,369	...	.....	.....	.....(8,451)	.....	.....1,082	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/19/2019	12/29/2021	12/31/2021	Exercise...	19,386	5,235,060	270.05.....	484,153	.....	.....1,172,450	848,543	...	.....	.....	.....(196,585)	.....	.....(651,958)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/19/2019	09/01/2021	09/03/2021	Exercise...	18,040	5,245,392	290.76.....	191,198	.....	.....716,699	418,999	...	.....	.....	.....(60,195)	.....	.....(358,805)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/19/2019	09/24/2021	09/28/2021	Exercise...	20,988	6,214,981	296.12.....	173,872	.....	.....626,349	382,845	...	.....	.....	.....(58,177)	.....	.....(324,668)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/19/2019	11/10/2021	11/15/2021	Exercise...	18,790	5,171,574	275.23.....	390,307	.....	.....1,016,534	725,372	...	.....	.....	.....(145,038)	.....	.....(580,334)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/19/2019	11/18/2021	11/22/2021	Exercise...	20,058	5,525,690	275.49.....	413,730	.....	.....1,091,912	769,124	...	.....	.....	.....(156,179)	.....	.....(612,945)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	12/01/2021	12/03/2021	Exercise...	16,063	...4,458,649	277.57.....	308,926	.....	.....	.....1,156,741	900,652	...	.....	.....	.....(169,842)	.....	.....(715,950)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	12/01/2021	09/16/2021	Sale.....	8,763	...2,432,468	277.57.....	168,538	.....	.....	.....1,156,741	900,652	...	.....	.....	.....(169,842)	.....	.....(715,950)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	09/21/2021	09/23/2021	Exercise...	26,411	...7,752,632	293.54.....	248,363	.....	.....	.....803,025	544,527	...	.....	.....	.....(82,474)	.....	.....(462,053)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	09/30/2021	10/04/2021	Exercise...	24,249	...7,084,240	292.14.....	245,741	.....	.....	.....692,741	532,575	...	.....	.....	.....(83,441)	.....	.....(449,134)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	12/10/2021	12/14/2021	Exercise...	19,205	...5,305,195	276.24.....	388,452	.....	.....	.....1,000,543	722,146	...	.....	.....	.....(152,715)	.....	.....(569,432)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	10/20/2021	10/22/2021	Exercise...	20,050	...5,481,149	273.38.....	441,267	.....	.....	.....1,073,669	810,987	...	.....	.....	.....(156,906)	.....	.....(654,081)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	09/16/2021	09/20/2021	Exercise...	20,599	...6,074,736	294.91.....	180,192	.....	.....	.....669,316	398,045	...	.....	.....	.....(59,076)	.....	.....(338,970)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	12/17/2021	12/21/2021	Exercise...	21,580	...5,947,998	275.62.....	447,028	.....	.....	.....1,133,681	824,803	...	.....	.....	.....(177,901)	.....	.....(646,901)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	11/16/2021	11/18/2021	Exercise...	31,384	...8,667,997	276.19.....	631,137	.....	.....	.....1,715,570	1,181,554	...	.....	.....	.....(237,326)	.....	.....(944,228)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	10/15/2021	10/19/2021	Exercise...	18,952	...5,271,454	278.15.....	350,894	.....	.....	.....889,825	676,423	...	.....	.....	.....(123,392)	.....	.....(553,031)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	11/23/2021	11/26/2021	Exercise...	12,247	...3,377,335	275.76.....	250,622	.....	.....	.....1,043,877	757,577	...	.....	.....	.....(142,702)	.....	.....(602,413)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	11/23/2021	09/16/2021	Sale.....	7,648	...2,109,134	275.76.....	156,513	.....	.....	.....1,043,877	757,577	...	.....	.....	.....(142,702)	.....	.....(602,413)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	08/27/2021	08/31/2021	Exercise...	19,841	...5,765,066	290.57.....	211,435	.....	.....	.....768,166	464,299	...	.....	.....	.....(65,627)	.....	.....(398,672)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	10/22/2021	10/26/2021	Exercise...	21,359	...5,868,498	274.75.....	448,522	.....	.....	.....1,147,071	834,765	...	.....	.....	.....(160,184)	.....	.....(674,581)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	10/06/2021	10/08/2021	Exercise...	25,218	...7,304,272	289.64.....	288,457	.....	.....	.....832,043	614,501	...	.....	.....	.....(99,357)	.....	.....(515,144)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	11/05/2021	11/09/2021	Exercise...	26,932	...7,395,797	274.61.....	570,669	.....	.....	.....1,473,478	1,056,327	...	.....	.....	.....(209,924)	.....	.....(846,403)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	10/28/2021	11/01/2021	Exercise...	17,631	...4,772,196	270.67.....	425,667	.....	.....	.....1,002,152	760,867	...	.....	.....	.....(153,997)	.....	.....(606,870)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/19/2019	07/16/2021	07/20/2021	Exercise...	1,503	443,146	294.79.....	12,522	.....	.....	.....45,530	28,943	...	.....	.....	.....(3,388)	.....	.....(25,554)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	07/30/2021	08/03/2021	Exercise...	25,921	...7,378,367	284.65.....	344,769	.....	.....	.....1,095,105	757,034	...	.....	.....	.....(97,910)	.....	.....(659,124)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	07/16/2021	07/20/2021	Exercise...	7,142	...2,106,132	294.9.....	56,860	.....	.....	.....215,579	136,756	...	.....	.....	.....(15,364)	.....	.....(121,391)	.....	03.....
MAR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	03/22/2021	03/24/2021	Exercise...	9,600	...2,683,669	279.55.....	149,300	.....	.....	.....318,431	329,220	...	.....	.....	.....(19,726)	.....	.....(309,494)	.....	03.....
JUN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	06/23/2021	06/25/2021	Exercise...	5,492	...1,545,263	281.36.....	82,703	.....	.....	.....210,568	178,387	...	.....	.....	.....(20,385)	.....	.....(158,002)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	06/18/2021	06/22/2021	Exercise...	7,248	...2,098,540	289.54.....	74,358	.....	.....	.....202,432	176,354	...	.....	.....	.....(17,929)	.....	.....(158,425)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	05/21/2021	05/25/2021	Exercise...	16,133	...4,561,889	282.77.....	224,314	.....	.....	.....619,663	501,276	...	.....	.....	.....(46,998)	.....	.....(454,277)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	01/04/2021	01/06/2021	Exercise...	808	227,082	280.92.....	11,315	.....	.....	.....25,002	26,619	...	.....	.....	.....(85)	.....	.....(26,534)	.....	03.....
JAN 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	01/15/2021	01/20/2021	Exercise...	10,427	...2,804,675	268.99.....	242,315	.....	.....	.....454,916	467,725	...	.....	.....	.....(6,644)	.....	.....(461,081)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	02/22/2021	02/24/2021	Exercise...	3,359	945,268	281.39.....	47,322	.....	.....	.....104,238	109,029	...	.....	.....	.....(4,288)	.....	.....(104,741)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	04/01/2021	04/06/2021	Exercise...	2,201	613,268	278.6.....	35,853	.....	.....	.....81,380	77,579	...	.....	.....	.....(5,237)	.....	.....(72,342)	.....	03.....
MAY 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	05/03/2021	05/05/2021	Exercise...	1,777	498,624	280.64.....	26,901	.....	.....	.....72,544	58,990	...	.....	.....	.....(5,052)	.....	.....(53,943)	.....	03.....
APR 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	04/23/2021	04/27/2021	Exercise...	13,036	...3,719,783	285.35.....	157,849	.....	.....	.....463,034	371,441	...	.....	.....	.....(27,652)	.....	.....(343,789)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	08/17/2021	08/19/2021	Exercise...	19,830	...5,689,905	286.93.....	240,488	.....	.....	.....843,522	534,534	...	.....	.....	.....(72,366)	.....	.....(462,168)	.....	03.....
FEB 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	02/17/2021	02/19/2021	Exercise...	6,692	...1,861,285	278.13.....	109,028	.....	.....	.....238,842	239,018	...	.....	.....	.....(9,022)	.....	.....(229,995)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	07/23/2021	07/27/2021	Exercise...	13,457	...3,806,460	282.87.....	192,792	.....	.....	.....586,833	416,831	...	.....	.....	.....(53,435)	.....	.....(363,396)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/19/2021	07/21/2021	Exercise...	427	119,584	279.88.....	3,162	.....	.....	.....6,339	1,292	...	.....	.....	.....(868)	.....	.....(424)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/20/2021	07/22/2021	Exercise...	2,329	652,402	280.08.....	17,074	.....	.....	.....36,962	6,884	...	.....	.....	.....(4,718)	.....	.....(2,166)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/21/2021	07/23/2021	Exercise...	603	167,456	277.81.....	5,009	.....	.....	.....11,737	2,386	...	.....	.....	.....(1,390)	.....	.....(996)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/22/2021	07/26/2021	Exercise...	1,969	551,978	280.32.....	14,276	.....	.....	.....35,012	5,674	...	.....	.....	.....(3,977)	.....	.....(1,697)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/23/2021	07/27/2021	Exercise...	1,584	445,744	281.34.....	10,853	.....	.....	.....27,478	3,987	...	.....	.....	.....(3,031)	.....	.....(956)	.....	03.....
JUL 22 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/18/2022	03/11/2021	Sale.....	60,637	..16,952,286	279.57.....	613,040	.....	.....	.....534,084	358,297	...	.....	.....	.....(317,207)	.....	.....(41,090)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	06/15/2021	06/17/2021	Exercise...	1,164	443,328	381.01.....	14,754	.....	.....	.....19,234	5,317	...	.....	.....	.....(3,540)	.....	.....(1,777)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/23/2021	07/27/2021	Exercise...	2,296	892,200	388.66.....	22,106	.....	.....	.....23,895	5,449	...	.....	.....	.....(6,179)	.....	.....730	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	06/29/2021	07/01/2021	Exercise...	779	300,081	385.06.....	8,518	.....	.....	.....9,656	2,460	...	.....	.....	.....(2,174)	.....	.....(286)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/01/2021	07/06/2021	Exercise...	397	154,104	388.28.....	3,810	.....	.....	.....3,766	877	...	.....	.....	.....(980)	.....	.....103	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	07/24/2019	07/16/2021	07/20/2021	Exercise...	10,616	...4,112,004	387.33.....	107,224	.....	.....	.....98,518	28,233	...	.....	.....	.....(29,219)	.....	.....986	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2019	07/16/2021	07/20/2021	Exercise...	7,441	...2,865,864	385.16.....	81,997	.....	.....	.....85,053	24,943	...	.....	.....	.....(22,343)	.....	.....(2,600)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2019	07/19/2021	07/21/2021	Exercise...	11,626	...4,520,007	388.77.....	110,916	.....	.....	.....54,910	26,720	...	.....	.....	.....(30,554)	.....	.....3,834	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2019	07/20/2021	07/22/2021	Exercise...	5,511	...2,146,177	389.44.....	51,197	.....	.....	.....32,110	11,795	...	.....	.....	.....(14,156)	.....	.....2,361	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2019	07/21/2021	07/23/2021	Exercise...	7,531	...2,887,657	383.43.....	89,093	.....	.....	.....102,529	30,583	...	.....	.....	.....(24,721)	.....	.....(5,862)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2019	07/22/2021	07/26/2021	Exercise...	3,554	...1,384,908	389.7.....	32,730	.....	.....	.....28,622	7,461	...	.....	.....	.....(9,113)	.....	.....1,652	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/23/2021	07/27/2021	Exercise...	2,152	608,953	282.96.....	12,826	.....	.....	.....33,892	4,295	...	.....	.....	.....(3,612)	.....	.....(683)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/27/2021	07/29/2021	Exercise...	8,727	...2,422,321	277.58.....	70,860	.....	.....	.....183,426	36,042	...	.....	.....	.....(20,248)	.....	.....(15,794)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/28/2021	07/30/2021	Exercise...	9,013	...2,517,736	279.34.....	66,427	.....	.....	.....174,642	30,080	...	.....	.....	.....(19,045)	.....	.....(11,035)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/29/2021	08/02/2021	Exercise...	1,209	340,838	281.95.....	7,688	.....	.....	.....21,754	2,860	...	.....	.....	.....(2,213)	.....	.....(647)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	06/29/2021	07/01/2021	Exercise...	323	123,778	383.44.....	3,738	.....	.....	.....4,523	1,210	...	.....	.....	.....(961)	.....	.....(249)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/26/2021	07/28/2021	Exercise...	4,436	...1,734,028	390.87.....	38,729	.....	.....	.....38,414	8,314	...	.....	.....	.....(11,029)	.....	.....2,715	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/27/2021	07/29/2021	Exercise...	7,207	...2,809,834	389.9.....	65,580	.....	.....	.....60,565	15,184	...	.....	.....	.....(18,738)	.....	.....3,554	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/28/2021	07/30/2021	Exercise...	4,312	...1,658,103	384.51.....	48,858	.....	.....	.....61,101	16,141	...	.....	.....	.....(14,007)	.....	.....(2,134)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/29/2021	08/02/2021	Exercise...	3,910	...1,524,994	390.05.....	35,461	.....	.....	.....38,633	8,184	...	.....	.....	.....(10,200)	.....	.....2,016	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	06/30/2021	07/02/2021	Exercise...	582	225,769	388.04.....	5,591	.....	.....	.....5,382	1,316	...	.....	.....	.....(1,442)	.....	.....126	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/06/2021	07/08/2021	Exercise...	277	105,575	381.59.....	3,456	.....	.....	.....4,424	1,278	...	.....	.....	.....(913)	.....	.....(365)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/08/2021	07/12/2021	Exercise...	389	150,835	388.18.....	3,738	.....	.....	.....3,379	902	...	.....	.....	.....(998)	.....	.....96	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/13/2021	07/15/2021	Exercise...	700	271,888	388.25.....	6,744	.....	.....	.....7,716	1,656	...	.....	.....	.....(1,830)	.....	.....174	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/16/2021	07/20/2021	Exercise...	391	150,401	384.45.....	4,405	.....	.....	.....4,747	1,410	...	.....	.....	.....(1,212)	.....	.....(198)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/23/2021	07/27/2021	Exercise...	421	165,492	393.26.....	3,308	.....	.....	.....2,466	580	...	.....	.....	.....(931)	.....	.....351	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/23/2021	07/27/2021	Exercise...	19,401	...7,555,843	389.46.....	179,264	.....	.....	.....186,606	42,087	...	.....	.....	.....(50,512)	.....	.....8,425	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/30/2019	07/23/2021	07/27/2021	Exercise...	7,954	...3,074,344	386.53.....	82,878	.....	.....	.....99,521	23,780	...	.....	.....	.....(23,353)	.....	.....(427)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	07/16/2021	07/20/2021	Exercise...	373	143,980	385.85.....	3,149	.....	.....4,027	1,164	...	.....	.....	.....(872)	.....	.....(292)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	07/29/2021	08/02/2021	Exercise...	328	128,231	390.59.....	2,275	.....	.....3,093	646	...	.....	.....	.....(659)	.....	.....13	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	07/30/2021	08/03/2021	Exercise...	17,926	6,957,692	388.13.....	138,928	.....	.....192,504	46,609	...	.....	.....	.....(40,488)	.....	.....(6,121)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	08/02/2021	08/04/2021	Exercise...	12,034	4,651,428	386.52.....	100,244	.....	.....149,492	37,520	...	.....	.....	.....(29,507)	.....	.....(8,013)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	08/03/2021	08/05/2021	Exercise...	4,254	1,634,847	384.31.....	38,966	.....	.....63,357	16,573	...	.....	.....	.....(11,506)	.....	.....(5,067)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	08/04/2021	08/06/2021	Exercise...	3,924	1,516,140	386.38.....	32,961	.....	.....49,391	12,507	...	.....	.....	.....(9,769)	.....	.....(2,738)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/06/2019	08/05/2021	08/09/2021	Exercise...	7,037	2,706,995	384.7.....	63,611	.....	.....105,236	26,581	...	.....	.....	.....(18,908)	.....	.....(7,673)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2021	08/02/2021	Exercise...	3,342	994,139	297.47.....	20,634	.....	.....99,492	56,094	...	.....	.....	.....(5,993)	.....	.....(50,101)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/06/2019	08/05/2021	08/09/2021	Exercise...	2,880	859,405	298.42.....	16,966	.....	.....82,930	45,935	...	.....	.....	.....(5,044)	.....	.....(40,891)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/06/2019	07/09/2021	07/13/2021	Exercise...	3,827	1,124,967	293.97.....	28,201	.....	.....118,730	76,624	...	.....	.....	.....(7,624)	.....	.....(69,000)	.....	03.....
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/06/2019	07/22/2021	07/26/2021	Exercise...	2,810	831,216	295.82.....	18,921	.....	.....82,447	51,405	...	.....	.....	.....(5,362)	.....	.....(46,043)	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	07/30/2021	08/03/2021	Exercise...	8,713	2,458,960	282.23.....	50,185	.....	.....145,649	19,896	...	.....	.....	.....(14,689)	.....	.....(5,207)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	08/03/2021	08/05/2021	Exercise...	7,698	2,129,720	276.66.....	61,353	.....	.....168,472	35,919	...	.....	.....	.....(18,197)	.....	.....(17,722)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	08/04/2021	08/06/2021	Exercise...	590	162,939	276.22.....	4,819	.....	.....12,880	2,896	...	.....	.....	.....(1,433)	.....	.....(1,463)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	08/06/2021	08/10/2021	Exercise...	506	141,339	279.16.....	3,519	.....	.....9,500	1,773	...	.....	.....	.....(1,055)	.....	.....(718)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	08/06/2021	08/10/2021	Exercise...	1,711	474,375	277.19.....	13,280	.....	.....35,415	7,570	...	.....	.....	.....(3,978)	.....	.....(3,592)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	08/06/2021	08/10/2021	Exercise...	6,278	2,433,693	387.64.....	56,504	.....	.....74,224	17,725	...	.....	.....	.....(16,918)	.....	.....(807)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/09/2019	08/06/2021	08/10/2021	Exercise...	15,759	6,087,087	386.26.....	150,184	.....	.....207,643	51,235	...	.....	.....	.....(44,971)	.....	.....(6,264)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/10/2021	08/12/2021	Exercise...	4,465	1,256,519	281.39.....	27,060	.....	.....72,269	11,912	...	.....	.....	.....(8,276)	.....	.....(3,636)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/11/2021	08/13/2021	Exercise...	1,401	394,810	281.82.....	8,294	.....	.....23,093	3,542	...	.....	.....	.....(2,543)	.....	.....(999)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/12/2021	08/16/2021	Exercise...	3,102	867,328	279.6.....	20,939	.....	.....59,275	10,467	...	.....	.....	.....(6,444)	.....	.....(4,023)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/13/2021	08/17/2021	Exercise...	3,140	885,874	282.13.....	18,275	.....	.....54,430	7,669	...	.....	.....	.....(5,639)	.....	.....(2,030)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/13/2021	08/17/2021	Exercise...	1,323	366,715	277.13.....	10,282	.....	.....29,402	5,983	...	.....	.....	.....(3,175)	.....	.....(2,808)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	06/29/2021	07/01/2021	Exercise...	240	91,682	382.39.....	2,546	.....	.....3,611	1,001	...	.....	.....	.....(671)	.....	.....(330)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	07/20/2021	07/22/2021	Exercise...	1,500	584,456	389.65.....	11,895	.....	.....8,467	3,134	...	.....	.....	.....(3,392)	.....	.....258	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	07/29/2021	08/02/2021	Exercise...	1,509	591,696	392.21.....	10,787	.....	.....11,749	2,456	...	.....	.....	.....(3,171)	.....	.....715	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/09/2021	08/11/2021	Exercise...	8,674	3,361,438	387.52.....	76,940	.....	.....96,980	25,106	...	.....	.....	.....(23,456)	.....	.....(1,650)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/10/2021	08/12/2021	Exercise...	8,689	3,359,090	386.6.....	80,198	.....	.....108,859	27,720	...	.....	.....	.....(24,521)	.....	.....(3,199)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/11/2021	08/13/2021	Exercise...	3,065	1,176,738	383.9.....	31,664	.....	.....48,106	12,737	...	.....	.....	.....(9,715)	.....	.....(3,022)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/12/2021	08/16/2021	Exercise...	5,177	1,993,792	385.16.....	50,885	.....	.....76,870	19,157	...	.....	.....	.....(15,656)	.....	.....(3,501)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/13/2021	08/17/2021	Exercise...	7,592	2,965,517	390.6.....	59,295	.....	.....72,785	16,124	...	.....	.....	.....(18,300)	.....	.....2,176	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/15/2019	08/13/2021	08/17/2021	Exercise...	10,014	3,876,127	387.06.....	91,030	.....	.....130,695	30,860	...	.....	.....	.....(28,095)	.....	.....(2,765)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/06/2021	08/10/2021	Exercise...	577	219,694	380.62.....	7,400	.....	.....10,761	3,173	...	.....	.....	.....(2,255)	.....	.....(918)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/13/2021	08/17/2021	Exercise...	10,321	4,028,738	390.34.....	90,000	.....	.....101,043	22,553	...	.....	.....	.....(28,009)	.....	.....5,456	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/16/2021	08/18/2021	Exercise...	6,718	2,596,684	386.52.....	68,793	.....	.....86,525	22,094	...	.....	.....	.....(21,603)	.....	.....(491)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/17/2021	08/19/2021	Exercise...	4,278	1,656,146	387.12.....	42,781	.....	.....49,206	13,307	...	.....	.....	.....(13,474)	.....	.....167	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/18/2021	08/20/2021	Exercise...	4,351	1,674,889	384.97.....	47,510	.....	.....55,463	16,724	...	.....	.....	.....(15,010)	.....	.....(1,714)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/19/2021	08/23/2021	Exercise...	4,348	1,680,701	386.52.....	44,657	.....	.....43,430	14,457	...	.....	.....	.....(14,149)	.....	.....(308)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/21/2019	08/20/2021	08/24/2021	Exercise...	3,128	1,221,781	390.61.....	27,150	.....	.....20,656	6,863	...	.....	.....	.....(8,629)	.....	.....1,766	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/21/2019	08/06/2021	08/10/2021	Exercise...	2,870	853,938	297.5.....	21,925	.....	.....86,039	48,193	...	.....	.....	.....(6,676)	.....	.....(41,516)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/21/2019	08/20/2021	08/24/2021	Exercise...	160	48,466	302.08.....	963	.....	.....4,404	2,065	...	.....	.....	.....(306)	.....	.....(1,759)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/21/2019	08/10/2021	08/12/2021	Exercise...	6,148	1,832,281	298.02.....	45,836	.....	.....179,616	100,425	...	.....	.....	.....(14,133)	.....	.....(86,291)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/21/2019	08/19/2021	08/23/2021	Exercise...	3,724	1,122,546	301.43.....	23,173	.....	.....101,074	49,913	...	.....	.....	.....(7,342)	.....	.....(42,572)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/21/2019	08/13/2021	08/17/2021	Exercise...	3,023	903,372	298.83.....	21,623	.....	.....91,306	47,223	...	.....	.....	.....(6,728)	.....	.....(40,495)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.52

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/21/2019	07/27/2021	07/29/2021	Exercise...	3,578	...1,063,939	297.34.....	27,285	.....	.....106,016	60,458	...	.....	.....	.....(8,038)	.....	.....(52,421)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/17/2021	08/19/2021	Exercise...	1,881	527,290	280.33.....	13,543	.....	.....33,837	5,881	...	.....	.....	.....(4,303)	.....	.....(1,578)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/18/2021	08/20/2021	Exercise...	1,074	301,497	280.82.....	7,526	.....	.....17,911	3,166	...	.....	.....	.....(2,400)	.....	.....(766)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/19/2021	08/23/2021	Exercise...	909	251,856	276.95.....	7,903	.....	.....17,432	4,247	...	.....	.....	.....(2,525)	.....	.....(1,722)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/20/2021	08/24/2021	Exercise...	1,467	410,818	280.03.....	10,783	.....	.....23,621	4,803	...	.....	.....	.....(3,457)	.....	.....(1,346)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/20/2021	08/24/2021	Exercise...	2,329	660,147	283.45.....	14,044	.....	.....29,747	4,878	...	.....	.....	.....(4,499)	.....	.....(379)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/24/2021	08/26/2021	Exercise...	5,992	...1,695,055	282.9.....	37,448	.....	.....96,377	13,737	...	.....	.....	.....(12,140)	.....	.....(1,597)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/25/2021	08/27/2021	Exercise...	5,164	...1,434,906	277.85.....	42,916	.....	.....108,303	22,110	...	.....	.....	.....(13,951)	.....	.....(8,159)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/26/2021	08/30/2021	Exercise...	3,262	909,385	278.82.....	25,734	.....	.....63,936	12,532	...	.....	.....	.....(8,391)	.....	.....(4,141)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/20/2021	08/24/2021	Exercise...	13,963	...5,400,861	386.8.....	139,071	.....	.....144,101	45,333	...	.....	.....	.....(44,563)	.....	.....(771)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/23/2021	08/25/2021	Exercise...	4,725	...1,825,695	386.41.....	47,862	.....	.....58,679	16,104	...	.....	.....	.....(15,473)	.....	.....(631)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/24/2021	08/26/2021	Exercise...	3,113	...1,196,421	384.37.....	34,271	.....	.....47,223	12,888	...	.....	.....	.....(11,107)	.....	.....(1,781)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/25/2021	08/27/2021	Exercise...	6,324	...2,441,487	386.04.....	65,205	.....	.....87,341	22,488	...	.....	.....	.....(21,201)	.....	.....(1,288)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/27/2019	08/26/2021	08/30/2021	Exercise...	7,998	...3,117,845	389.81.....	70,626	.....	.....76,950	19,625	...	.....	.....	.....(23,025)	.....	.....3,400	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	08/13/2021	08/17/2021	Exercise...	301	117,796	390.74.....	2,861	.....	.....2,814	630	...	.....	.....	.....(906)	.....	.....276	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	08/27/2021	08/31/2021	Exercise...	7,069	...2,737,565	387.27.....	78,182	.....	.....92,501	22,487	...	.....	.....	.....(25,842)	.....	.....3,355	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	08/27/2021	08/31/2021	Exercise...	15,376	...5,988,121	389.45.....	155,757	.....	.....168,814	39,324	...	.....	.....	.....(51,489)	.....	.....12,165	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	08/30/2021	09/01/2021	Exercise...	10,534	...4,108,993	390.08.....	104,178	.....	.....116,718	25,571	...	.....	.....	.....(34,724)	.....	.....9,153	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	08/31/2021	09/02/2021	Exercise...	7,645	...2,979,722	389.74.....	76,760	.....	.....87,045	19,302	...	.....	.....	.....(25,659)	.....	.....6,357	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	09/01/2021	09/03/2021	Exercise...	3,158	...1,231,627	389.98.....	31,455	.....	.....35,938	7,812	...	.....	.....	.....(10,542)	.....	.....2,730	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	09/02/2021	09/07/2021	Exercise...	2,006	786,938	392.3.....	18,174	.....	.....19,427	3,904	...	.....	.....	.....(6,108)	.....	.....2,204	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/04/2019	09/03/2021	09/08/2021	Exercise...	5,615	...2,202,838	392.29.....	50,931	.....	.....55,550	10,994	...	.....	.....	.....(17,162)	.....	.....6,168	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	09/04/2019	09/03/2021	09/08/2021	Exercise...	6,196	...1,861,673	300.44.....	44,594	.....	.....190,587	88,797	...	.....	.....	.....(15,026)	.....	.....(73,771)	.....	03.....
AUG 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	09/04/2019	08/26/2021	08/30/2021	Exercise...	6,124	...1,826,308	298.24.....	49,223	.....	.....186,432	99,255	...	.....	.....	.....(16,224)	.....	.....(83,031)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	08/27/2021	08/31/2021	Exercise...	3,458	958,819	277.25.....	29,949	.....	.....77,175	15,888	...	.....	.....	.....(10,009)	.....	.....(5,879)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	08/27/2021	08/31/2021	Exercise...	20,268	...5,750,927	283.74.....	121,610	.....	.....325,083	41,935	...	.....	.....	.....(40,652)	.....	.....(1,283)	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	08/31/2021	09/02/2021	Exercise...	7,252	...2,044,082	281.87.....	48,733	.....	.....129,059	19,496	...	.....	.....	.....(16,469)	.....	.....(3,027)	.....	03.....
SEP 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/01/2021	09/03/2021	Exercise...	2,501	712,829	285.02.....	13,955	.....	.....35,806	4,420	...	.....	.....	.....(4,731)	.....	.....311	.....	03.....
SEP 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/02/2021	09/07/2021	Exercise...	2,528	717,530	283.86.....	15,141	.....	.....40,251	5,267	...	.....	.....	.....(5,145)	.....	.....(122)	.....	03.....
SEP 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/03/2021	09/08/2021	Exercise...	5,937	...1,678,158	282.68.....	38,172	.....	.....103,872	14,523	...	.....	.....	.....(13,006)	.....	.....(1,517)	.....	03.....
SEP 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/08/2021	09/10/2021	Exercise...	4,750	...1,338,362	281.78.....	32,250	.....	.....80,659	13,246	...	.....	.....	.....(11,135)	.....	.....(2,111)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	08/17/2021	08/19/2021	Exercise...	540	209,199	387.22.....	5,057	.....	.....6,171	1,664	...	.....	.....	.....(1,644)	.....	.....(20)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/10/2021	09/14/2021	Exercise...	3,128	...1,213,234	387.88.....	29,089	.....	.....43,663	9,864	...	.....	.....	.....(10,097)	.....	.....233	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/10/2021	09/14/2021	Exercise...	11,978	...4,632,561	386.76.....	116,664	.....	.....180,101	41,978	...	.....	.....	.....(40,490)	.....	.....(1,488)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	08/27/2021	08/31/2021	Exercise...	811	314,995	388.59.....	7,239	.....	.....9,666	2,263	...	.....	.....	.....(2,422)	.....	.....159	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	08/27/2021	08/31/2021	Exercise...	253	98,751	390.77.....	2,055	.....	.....2,479	563	...	.....	.....	.....(688)	.....	.....125	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/03/2021	09/08/2021	Exercise...	1,001	394,365	393.79.....	7,180	.....	.....8,563	1,664	...	.....	.....	.....(2,444)	.....	.....780	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/03/2021	09/08/2021	Exercise...	7,099	...2,745,199	386.7.....	69,003	.....	.....109,422	24,444	...	.....	.....	.....(23,511)	.....	.....(933)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/03/2021	09/08/2021	Exercise...	5,001	...1,950,966	390.08.....	42,162	.....	.....60,761	12,350	...	.....	.....	.....(14,364)	.....	.....2,014	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/07/2021	09/09/2021	Exercise...	2,732	...1,058,017	387.24.....	26,011	.....	.....39,653	9,062	...	.....	.....	.....(8,955)	.....	.....(107)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/08/2021	09/10/2021	Exercise...	10,403	...4,067,805	391.04.....	84,365	.....	.....113,450	23,777	...	.....	.....	.....(29,129)	.....	.....5,352	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/12/2019	09/09/2021	09/13/2021	Exercise...	4,007	...1,571,131	392.12.....	31,052	.....	.....38,708	8,218	...	.....	.....	.....(10,751)	.....	.....2,533	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/03/2021	09/08/2021	Exercise...	415	161,886	389.73.....	3,410	.....	.....5,198	1,063	...	.....	.....	.....(1,173)	.....	.....110	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/10/2021	09/14/2021	Exercise...	5,937	...2,304,202	388.12.....	52,541	.....	.....81,682	18,297	...	.....	.....	.....(18,386)	.....	.....89	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/13/2021	09/15/2021	Exercise...	9,453	3,659,575	387.13.....	87,347	.....	.....144,307	32,326	...	.....	.....	.....(30,801)	.....	.....(1,525)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/14/2021	09/16/2021	Exercise...	4,925	1,895,185	384.82.....	50,086	.....	.....84,451	20,820	...	.....	.....	.....(17,708)	.....	.....(3,112)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/15/2021	09/17/2021	Exercise...	8,687	3,326,676	382.94.....	95,472	.....	.....168,962	43,261	...	.....	.....	.....(33,837)	.....	.....(9,424)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/16/2021	09/20/2021	Exercise...	5,194	2,012,149	387.41.....	47,576	.....	.....73,908	17,477	...	.....	.....	.....(16,903)	.....	.....(574)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2019	09/17/2021	09/21/2021	Exercise...	5,648	2,192,731	388.25.....	50,039	.....	.....63,146	17,622	...	.....	.....	.....(17,820)	.....	.....198	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	09/18/2019	09/17/2021	09/21/2021	Exercise...	7,111	2,133,604	300.06.....	49,160	.....	.....185,510	104,762	...	.....	.....	.....(17,510)	.....	.....(87,252)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	09/18/2019	09/03/2021	09/08/2021	Exercise...	3,656	1,095,716	299.72.....	25,362	.....	.....115,114	54,647	...	.....	.....	.....(8,715)	.....	.....(45,932)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/09/2021	09/13/2021	Exercise...	1,296	368,514	284.42.....	8,642	.....	.....18,497	2,571	...	.....	.....	.....(3,042)	.....	.....471	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/22/2021	09/24/2021	Exercise...	6,777	1,922,864	283.73.....	47,575	.....	.....96,631	15,451	...	.....	.....	.....(17,295)	.....	.....1,844	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/23/2021	09/27/2021	Exercise...	3,626	1,032,485	284.73.....	24,078	.....	.....51,107	7,281	...	.....	.....	.....(8,775)	.....	.....1,494	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/10/2021	09/14/2021	Exercise...	4,096	1,159,787	283.14.....	29,451	.....	.....65,113	9,670	...	.....	.....	.....(10,390)	.....	.....720	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/10/2021	09/14/2021	Exercise...	2,581	728,196	282.17.....	19,588	.....	.....43,424	6,897	...	.....	.....	.....(6,911)	.....	.....14	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/14/2021	09/16/2021	Exercise...	3,368	932,855	276.99.....	33,712	.....	.....73,135	16,472	...	.....	.....	.....(12,015)	.....	.....(4,457)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/15/2021	09/17/2021	Exercise...	4,057	1,138,079	280.55.....	33,751	.....	.....78,259	13,399	...	.....	.....	.....(12,059)	.....	.....(1,340)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/16/2021	09/20/2021	Exercise...	2,136	596,272	279.1.....	19,206	.....	.....41,938	8,355	...	.....	.....	.....(6,882)	.....	.....(1,473)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/17/2021	09/21/2021	Exercise...	6,000	1,676,951	279.47.....	52,984	.....	.....108,945	22,564	...	.....	.....	.....(19,029)	.....	.....(3,535)	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/17/2021	09/21/2021	Exercise...	3,138	885,364	282.15.....	23,974	.....	.....48,966	8,592	...	.....	.....	.....(8,611)	.....	.....19	.....	03.....
SEP 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/21/2021	09/23/2021	Exercise...	8,020	2,268,166	282.83.....	59,184	.....	.....106,391	20,430	...	.....	.....	.....(21,461)	.....	.....1,031	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	08/27/2021	08/31/2021	Exercise...	839	321,185	382.91.....	9,957	.....	.....14,557	3,990	...	.....	.....	.....(3,386)	.....	.....(604)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/23/2021	09/27/2021	Exercise...	7,543	2,964,059	392.97.....	60,493	.....	.....53,890	15,090	...	.....	.....	.....(22,041)	.....	.....6,951	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/08/2021	09/10/2021	Exercise...	347	134,631	387.94.....	3,391	.....	.....4,801	1,080	...	.....	.....	.....(1,191)	.....	.....111	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/13/2021	09/15/2021	Exercise...	173	65,322	377.15.....	2,575	.....	.....4,271	1,348	...	.....	.....	.....(914)	.....	.....(434)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.55

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/17/2021	09/21/2021	Exercise...	318	125,144	393.46.....	2,484	.....	.....1,933	588	...	.....	.....	.....(893)	.....	.....305	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/17/2021	09/21/2021	Exercise...	15,913	...6,176,573	388.14.....	155,632	.....	.....177,965	50,173	...	.....	.....	.....(55,890)	.....	.....5,717	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/17/2021	09/21/2021	Exercise...	9,214	...3,557,687	386.12.....	97,760	.....	.....120,829	35,003	...	.....	.....	.....(35,106)	.....	.....103	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/20/2021	09/22/2021	Exercise...	6,429	...2,482,274	386.08.....	68,409	.....	.....69,832	24,735	...	.....	.....	.....(24,747)	.....	.....12	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/21/2021	09/23/2021	Exercise...	5,163	...1,991,349	385.72.....	55,809	.....	.....60,708	20,568	...	.....	.....	.....(20,238)	.....	.....(330)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2019	09/22/2021	09/24/2021	Exercise...	3,303	...1,275,474	386.21.....	35,040	.....	.....43,292	12,634	...	.....	.....	.....(12,735)	.....	.....101	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/27/2019	08/27/2021	08/31/2021	Exercise...	3,319	...1,299,552	391.58.....	26,649	.....	.....29,843	6,782	...	.....	.....	.....(9,099)	.....	.....2,317	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/27/2019	09/17/2021	09/21/2021	Exercise...	2,895	...1,125,030	388.59.....	26,925	.....	.....31,205	8,746	...	.....	.....	.....(9,711)	.....	.....965	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/27/2019	09/24/2021	09/28/2021	Exercise...	2,799	...1,099,893	392.92.....	21,806	.....	.....18,910	5,655	...	.....	.....	.....(7,999)	.....	.....2,344	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/27/2019	09/24/2021	09/28/2021	Exercise...	18,066	...7,019,321	388.54.....	169,458	.....	.....197,799	56,196	...	.....	.....	.....(62,151)	.....	.....5,955	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/24/2021	09/28/2021	Exercise...	2,272	652,798	287.38.....	8,405	.....	.....26,722	3,180	...	.....	.....	.....(3,106)	.....	.....(74)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/24/2021	09/28/2021	Exercise...	3,799	...1,078,062	283.74.....	17,820	.....	.....58,083	8,711	...	.....	.....	.....(6,579)	.....	.....(2,132)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/28/2021	09/30/2021	Exercise...	6,349	...1,793,732	282.51.....	32,318	.....	.....96,161	17,198	...	.....	.....	.....(12,049)	.....	.....(5,149)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/29/2021	10/01/2021	Exercise...	11,723	...3,317,869	283.02.....	57,912	.....	.....167,964	29,915	...	.....	.....	.....(21,637)	.....	.....(8,278)	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/30/2021	10/04/2021	Exercise...	2,957	834,720	282.33.....	15,256	.....	.....43,739	8,234	...	.....	.....	.....(5,712)	.....	.....(2,522)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	10/01/2021	10/05/2021	Exercise...	5,209	...1,456,719	279.68.....	31,616	.....	.....93,352	19,763	...	.....	.....	.....(11,866)	.....	.....(7,897)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/03/2021	09/08/2021	Exercise...	367	143,880	391.84.....	2,662	.....	.....3,847	754	...	.....	.....	.....(934)	.....	.....180	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/24/2021	09/28/2021	Exercise...	2,756	...1,091,101	395.89.....	17,005	.....	.....10,949	4,056	...	.....	.....	.....(6,280)	.....	.....2,224	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/27/2021	09/29/2021	Exercise...	14,196	...5,569,232	392.3.....	103,350	.....	.....105,836	30,958	...	.....	.....	.....(38,438)	.....	.....7,480	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/28/2021	09/30/2021	Exercise...	6,539	...2,539,151	388.31.....	56,693	.....	.....56,403	21,064	...	.....	.....	.....(21,134)	.....	.....70	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/29/2021	10/01/2021	Exercise...	3,694	...1,435,378	388.57.....	31,731	.....	.....30,716	11,655	...	.....	.....	.....(11,854)	.....	.....199	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	09/30/2021	10/04/2021	Exercise...	9,991	...3,939,374	394.31.....	66,737	.....	.....15,124	17,950	...	.....	.....	.....(24,990)	.....	.....7,040	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/02/2019	10/01/2021	10/05/2021	Exercise...	7,972	3,138,176	393.63.....	55,010	.....	.....14,175	15,444	...	.....	.....	.....(20,645)	.....	.....5,201	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/01/2021	10/05/2021	Exercise...	4,084	1,141,717	279.59.....	25,522	.....	.....73,419	15,649	...	.....	.....	.....(9,685)	.....	.....(5,964)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/05/2021	10/07/2021	Exercise...	11,223	3,140,501	279.82.....	69,360	.....	.....200,316	42,315	...	.....	.....	.....(26,558)	.....	.....(15,757)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/06/2021	10/08/2021	Exercise...	3,391	951,749	280.67.....	19,939	.....	.....53,649	11,655	...	.....	.....	.....(7,650)	.....	.....(4,005)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/07/2021	10/11/2021	Exercise...	2,292	640,729	279.5.....	14,465	.....	.....42,767	8,991	...	.....	.....	.....(5,563)	.....	.....(3,428)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/08/2021	10/12/2021	Exercise...	7,053	1,973,869	279.86.....	43,658	.....	.....132,702	26,656	...	.....	.....	.....(16,828)	.....	.....(9,828)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/08/2021	10/12/2021	Exercise...	5,182	1,452,394	280.26.....	31,301	.....	.....95,537	18,739	...	.....	.....	.....(12,064)	.....	.....(6,675)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	09/03/2021	09/08/2021	Exercise...	1,719	660,167	384.05.....	17,568	.....	.....30,910	7,540	...	.....	.....	.....(6,229)	.....	.....(1,311)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/08/2021	10/12/2021	Exercise...	3,278	1,288,691	393.18.....	23,337	.....	.....9,203	6,853	...	.....	.....	.....(8,996)	.....	.....2,143	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/08/2021	10/12/2021	Exercise...	7,053	2,736,552	387.99.....	62,985	.....	.....54,666	24,156	...	.....	.....	.....(24,277)	.....	.....121	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	09/08/2021	09/10/2021	Exercise...	661	259,295	392.23.....	4,747	.....	.....6,463	1,334	...	.....	.....	.....(1,705)	.....	.....371	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	09/15/2021	09/17/2021	Exercise...	377	145,204	384.8.....	3,770	.....	.....6,663	1,603	...	.....	.....	.....(1,377)	.....	.....(226)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	09/24/2021	09/28/2021	Exercise...	557	213,136	382.54.....	6,151	.....	.....9,321	2,929	...	.....	.....	.....(2,298)	.....	.....(631)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/01/2021	10/05/2021	Exercise...	18,156	7,040,487	387.78.....	162,495	.....	.....133,504	61,994	...	.....	.....	.....(61,668)	.....	.....(326)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/04/2021	10/06/2021	Exercise...	5,295	2,079,517	392.75.....	38,228	.....	.....9,788	11,366	...	.....	.....	.....(14,605)	.....	.....3,239	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/05/2021	10/07/2021	Exercise...	4,179	1,622,741	388.34.....	36,605	.....	.....29,481	13,735	...	.....	.....	.....(14,017)	.....	.....282	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/06/2021	10/08/2021	Exercise...	6,408	2,494,969	389.34.....	53,893	.....	.....30,065	19,275	...	.....	.....	.....(20,683)	.....	.....1,408	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/10/2019	10/07/2021	10/11/2021	Exercise...	7,670	3,004,246	391.67.....	58,371	.....	.....32,598	18,548	...	.....	.....	.....(22,451)	.....	.....3,903	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	09/16/2021	09/20/2021	Exercise...	614	236,450	385.01.....	6,258	.....	.....10,117	2,568	...	.....	.....	.....(2,316)	.....	.....(252)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/15/2021	10/19/2021	Exercise...	6,295	2,465,257	391.65.....	49,790	.....	.....57,114	15,725	...	.....	.....	.....(19,670)	.....	.....3,945	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/15/2021	10/19/2021	Exercise...	9,023	3,498,487	387.72.....	84,277	.....	.....115,447	32,334	...	.....	.....	.....(33,293)	.....	.....959	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	09/30/2021	10/04/2021	Exercise...	296	116,334	392.74.....	2,195	.....	.....880	626	...	.....	.....	.....(841)	.....	.....215	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/01/2021	10/05/2021	Exercise...	808	315,609	390.6.....	6,593	.....	.....3,736	2,118	...	.....	.....	.....(2,527)	.....	.....409	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/05/2021	10/07/2021	Exercise...	637	249,771	391.81.....	4,947	.....	.....2,364	1,509	...	.....	.....	.....(1,913)	.....	.....404	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/08/2021	10/12/2021	Exercise...	4,834	1,876,934	388.28.....	43,844	.....	.....35,914	16,129	...	.....	.....	.....(17,062)	.....	.....933	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/11/2021	10/13/2021	Exercise...	3,335	1,294,422	388.15.....	30,447	.....	.....25,173	11,364	...	.....	.....	.....(11,925)	.....	.....561	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/12/2021	10/14/2021	Exercise...	7,556	2,931,546	387.96.....	69,669	.....	.....57,917	26,271	...	.....	.....	.....(27,351)	.....	.....1,080	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/13/2021	10/15/2021	Exercise...	2,882	1,114,847	386.89.....	27,807	.....	.....27,957	11,037	...	.....	.....	.....(10,939)	.....	.....(98)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/17/2019	10/14/2021	10/18/2021	Exercise...	5,674	2,232,956	393.53.....	41,251	.....	.....34,815	11,749	...	.....	.....	.....(16,264)	.....	.....4,515	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/17/2019	10/01/2021	10/05/2021	Exercise...	7,613	2,291,676	301.04.....	48,382	.....	.....160,149	106,522	...	.....	.....	.....(18,540)	.....	.....(87,982)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/17/2019	10/15/2021	10/19/2021	Exercise...	2,341	699,919	298.96.....	16,985	.....	.....64,357	37,045	...	.....	.....	.....(6,710)	.....	.....(30,335)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/17/2019	09/24/2021	09/28/2021	Exercise...	6,214	1,866,525	300.38.....	40,679	.....	.....159,570	90,114	...	.....	.....	.....(15,339)	.....	.....(74,775)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/17/2019	10/08/2021	10/12/2021	Exercise...	6,643	2,004,857	301.82.....	40,712	.....	.....145,372	89,008	...	.....	.....	.....(15,844)	.....	.....(73,163)	.....	03.....
SEP 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/17/2019	09/17/2021	09/21/2021	Exercise...	9,131	2,736,076	299.64.....	61,850	.....	.....241,904	137,812	...	.....	.....	.....(22,941)	.....	.....(114,871)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/12/2021	10/14/2021	Exercise...	10,773	3,005,433	278.97.....	79,399	.....	.....208,493	45,198	...	.....	.....	.....(31,428)	.....	.....(13,770)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/13/2021	10/15/2021	Exercise...	11,034	3,078,858	279.04.....	81,098	.....	.....216,779	46,043	...	.....	.....	.....(32,169)	.....	.....(13,874)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/14/2021	10/18/2021	Exercise...	7,496	2,103,572	280.63.....	50,372	.....	.....152,316	26,382	...	.....	.....	.....(20,022)	.....	.....(6,360)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/15/2021	10/19/2021	Exercise...	1,753	490,953	280.02.....	12,220	.....	.....39,861	6,614	...	.....	.....	.....(4,869)	.....	.....(1,745)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/15/2021	10/19/2021	Exercise...	4,868	1,370,550	281.57.....	31,006	.....	.....103,549	15,447	...	.....	.....	.....(12,349)	.....	.....(3,098)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/19/2021	10/21/2021	Exercise...	9,926	2,749,827	277.03.....	81,990	.....	.....253,381	51,380	...	.....	.....	.....(32,930)	.....	.....(18,450)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/20/2021	10/22/2021	Exercise...	2,506	698,829	278.84.....	18,746	.....	.....61,318	10,830	...	.....	.....	.....(7,545)	.....	.....(3,285)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/21/2021	10/25/2021	Exercise...	3,758	1,064,726	283.29.....	21,761	.....	.....69,824	9,919	...	.....	.....	.....(8,777)	.....	.....(1,142)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/22/2021	10/26/2021	Exercise...	11,709	3,297,398	281.62.....	74,936	.....	.....239,871	37,608	...	.....	.....	.....(30,283)	.....	.....(7,325)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	09/21/2021	09/23/2021	Exercise...	421	163,870	389.....	3,678	.....	.....3,654	1,241	...	.....	.....	.....(1,390)	.....	.....149	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	09/28/2021	09/30/2021	Exercise...	1,925	746,739	387.89.....	17,730	.....	.....17,222	6,446	...	.....	.....	.....(6,808)	.....	.....362	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/08/2021	10/12/2021	Exercise...	353	135,037	382.64.....	4,066	.....	.....4,490	1,899	...	.....	.....	.....(1,595)	.....	.....(304)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/15/2021	10/19/2021	Exercise...	6,486	2,506,410	386.46.....	64,402	.....	.....90,539	25,922	...	.....	.....	.....(25,652)	.....	.....(270)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/18/2021	10/20/2021	Exercise...	8,909	3,460,705	388.45.....	81,607	.....	.....101,838	30,203	...	.....	.....	.....(32,708)	.....	.....2,505	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/19/2021	10/21/2021	Exercise...	9,649	3,745,248	388.14.....	89,641	.....	.....117,339	33,723	...	.....	.....	.....(36,006)	.....	.....2,283	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/20/2021	10/22/2021	Exercise...	6,566	2,540,614	386.91.....	64,285	.....	.....91,097	25,605	...	.....	.....	.....(25,875)	.....	.....270	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/21/2021	10/25/2021	Exercise...	6,253	2,455,069	392.61.....	48,150	.....	.....43,733	14,575	...	.....	.....	.....(19,418)	.....	.....4,843	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/23/2019	10/22/2021	10/26/2021	Exercise...	5,148	2,015,769	391.6.....	41,438	.....	.....41,028	13,258	...	.....	.....	.....(16,747)	.....	.....3,489	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	09/28/2021	09/30/2021	Exercise...	377	147,355	390.54.....	3,354	.....	.....2,385	984	...	.....	.....	.....(1,300)	.....	.....316	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/29/2021	11/02/2021	Exercise...	15,629	6,120,168	391.6.....	136,907	.....	.....137,689	41,272	...	.....	.....	.....(56,716)	.....	.....15,444	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/01/2021	10/05/2021	Exercise...	667	260,379	390.42.....	5,982	.....	.....3,119	1,779	...	.....	.....	.....(2,340)	.....	.....561	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/08/2021	10/12/2021	Exercise...	974	380,607	390.57.....	8,741	.....	.....4,998	2,630	...	.....	.....	.....(3,468)	.....	.....838	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/22/2021	10/26/2021	Exercise...	9,571	3,710,352	387.66.....	98,104	.....	.....110,517	35,188	...	.....	.....	.....(40,084)	.....	.....4,896	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/22/2021	10/26/2021	Exercise...	4,577	1,785,712	390.12.....	42,386	.....	.....42,307	13,524	...	.....	.....	.....(17,317)	.....	.....3,793	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/25/2021	10/27/2021	Exercise...	9,454	3,689,724	390.29.....	87,070	.....	.....98,775	27,777	...	.....	.....	.....(35,787)	.....	.....8,010	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/26/2021	10/28/2021	Exercise...	5,810	2,260,430	389.08.....	56,354	.....	.....70,344	19,089	...	.....	.....	.....(23,210)	.....	.....4,121	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/27/2021	10/29/2021	Exercise...	5,471	2,125,960	388.57.....	54,220	.....	.....63,316	18,858	...	.....	.....	.....(22,374)	.....	.....3,516	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/31/2019	10/28/2021	11/01/2021	Exercise...	3,086	1,202,860	389.81.....	29,099	.....	.....33,172	9,561	...	.....	.....	.....(12,032)	.....	.....2,471	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/31/2019	10/29/2021	11/02/2021	Exercise...	3,509	1,069,244	304.7.....	18,432	.....	.....89,732	39,739	...	.....	.....	.....(7,637)	.....	.....(32,102)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/31/2019	10/29/2021	11/02/2021	Exercise...	8,235	2,479,711	301.12.....	53,260	.....	.....238,398	116,090	...	.....	.....	.....(22,064)	.....	.....(94,027)	.....	03.....
OCT 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/31/2019	10/18/2021	10/20/2021	Exercise...	6,689	1,998,132	298.72.....	48,868	.....	.....183,778	107,323	...	.....	.....	.....(19,806)	.....	.....(87,517)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/22/2021	10/26/2021	Exercise...	3,111	868,711	279.27.....	24,263	.....	.....70,287	12,904	...	.....	.....	.....(9,995)	.....	.....(2,909)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/05/2021	11/09/2021	Exercise...	4,051	...1,146,493	283.01.....	25,886	.....	.....	.....88,821	11,518	...	.....	.....	.....(10,958)	.....	.....(560)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/26/2021	10/28/2021	Exercise...	8,011	...2,247,081	280.51.....	58,478	.....	.....	.....181,766	29,367	...	.....	.....	.....(24,284)	.....	.....(5,083)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/27/2021	10/29/2021	Exercise...	3,862	...1,082,514	280.33.....	28,498	.....	.....	.....83,444	14,466	...	.....	.....	.....(11,856)	.....	.....(2,610)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/28/2021	11/01/2021	Exercise...	9,021	...2,543,598	281.95.....	60,805	.....	.....	.....185,445	28,341	...	.....	.....	.....(25,348)	.....	.....(2,993)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/29/2021	11/02/2021	Exercise...	10,777	...2,997,456	278.14.....	89,986	.....	.....	.....258,322	50,848	...	.....	.....	.....(37,589)	.....	.....(13,259)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/29/2021	11/02/2021	Exercise...	2,651	738,609	278.63.....	21,551	.....	.....	.....62,340	11,906	...	.....	.....	.....(9,001)	.....	.....(2,905)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/02/2021	11/04/2021	Exercise...	12,592	...3,556,251	282.43.....	82,853	.....	.....	.....275,940	37,948	...	.....	.....	.....(34,871)	.....	.....(3,077)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/03/2021	11/05/2021	Exercise...	5,046	...1,432,384	283.84.....	30,632	.....	.....	.....102,316	12,956	...	.....	.....	.....(12,916)	.....	.....(40)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/04/2021	11/08/2021	Exercise...	8,396	...2,358,607	280.93.....	60,365	.....	.....	.....190,951	30,011	...	.....	.....	.....(25,502)	.....	.....(4,509)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	10/29/2021	11/02/2021	Exercise...	12,254	...4,778,512	389.94.....	113,109	.....	.....	.....127,248	37,648	...	.....	.....	.....(47,248)	.....	.....9,600	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/01/2021	11/03/2021	Exercise...	2,579	...1,007,718	390.72.....	23,057	.....	.....	.....28,657	7,459	...	.....	.....	.....(9,686)	.....	.....2,227	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/02/2021	11/04/2021	Exercise...	6,517	...2,544,204	390.41.....	59,107	.....	.....	.....78,584	19,443	...	.....	.....	.....(24,880)	.....	.....5,437	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/03/2021	11/05/2021	Exercise...	2,633	...1,028,710	390.65.....	23,674	.....	.....	.....32,685	7,714	...	.....	.....	.....(9,983)	.....	.....2,269	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/04/2021	11/08/2021	Exercise...	4,577	...1,805,107	394.39.....	35,105	.....	.....	.....44,812	9,490	...	.....	.....	.....(14,830)	.....	.....5,340	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/06/2019	11/05/2021	11/09/2021	Exercise...	5,291	...2,082,918	393.66.....	41,959	.....	.....	.....59,508	11,813	...	.....	.....	.....(17,760)	.....	.....5,947	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/13/2019	11/09/2021	11/12/2021	Exercise...	6,977	...2,090,590	299.66.....	45,366	.....	.....	.....222,308	107,183	...	.....	.....	.....(19,532)	.....	.....(87,651)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/13/2019	11/12/2021	11/16/2021	Exercise...	674	...197,087	292.34.....	6,505	.....	.....	.....26,383	14,754	...	.....	.....	.....(2,816)	.....	.....(11,937)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/13/2019	11/04/2021	11/08/2021	Exercise...	6,120	...1,840,687	300.76.....	37,147	.....	.....	.....186,344	88,291	...	.....	.....	.....(15,846)	.....	.....(72,445)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	10/07/2021	10/11/2021	Exercise...	408	159,595	391.24.....	3,296	.....	.....	.....1,862	1,028	...	.....	.....	.....(1,329)	.....	.....301	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	10/15/2021	10/19/2021	Exercise...	352	...133,826	380.37.....	4,479	.....	.....	.....6,890	2,284	...	.....	.....	.....(1,837)	.....	.....(447)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/05/2021	11/09/2021	Exercise...	8,193	...3,184,284	388.67.....	76,029	.....	.....	.....130,965	28,741	...	.....	.....	.....(32,493)	.....	.....3,752	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/05/2021	11/09/2021	Exercise...	4,328	...1,686,759	389.73.....	38,433	.....	.....	.....64,902	13,846	...	.....	.....	.....(16,425)	.....	.....2,579	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/08/2021	11/10/2021	Exercise...	3,671	1,419,773	386.72.....	36,970	.....	.....65,136	15,293	...	.....	.....	.....(15,889)	.....	.....596	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/09/2021	11/12/2021	Exercise...	3,440	1,336,452	388.5.....	32,233	.....	.....53,172	12,384	...	.....	.....	.....(13,876)	.....	.....1,492	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/10/2021	11/15/2021	Exercise...	2,590	1,005,343	388.12.....	24,685	.....	.....37,630	9,656	...	.....	.....	.....(10,647)	.....	.....991	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/10/2021	11/15/2021	Exercise...	5,916	2,316,813	391.64.....	48,627	.....	.....66,524	16,218	...	.....	.....	.....(20,972)	.....	.....4,754	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/13/2019	11/12/2021	11/16/2021	Exercise...	3,720	1,443,674	388.05.....	35,641	.....	.....59,624	14,027	...	.....	.....	.....(15,429)	.....	.....1,402	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/05/2021	11/09/2021	Exercise...	2,056	581,049	282.61.....	13,035	.....	.....45,874	6,118	...	.....	.....	.....(5,624)	.....	.....(494)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/19/2021	11/23/2021	Exercise...	11,902	3,370,635	283.2.....	73,911	.....	.....250,146	34,355	...	.....	.....	.....(32,702)	.....	.....(1,653)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/09/2021	11/12/2021	Exercise...	16,912	4,748,712	280.79.....	119,568	.....	.....410,962	62,047	...	.....	.....	.....(51,977)	.....	.....(10,070)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/10/2021	11/15/2021	Exercise...	13,621	3,838,923	281.84.....	90,715	.....	.....311,883	44,716	...	.....	.....	.....(39,507)	.....	.....(5,209)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/10/2021	11/15/2021	Exercise...	4,192	1,173,684	279.99.....	31,020	.....	.....103,168	16,762	...	.....	.....	.....(13,511)	.....	.....(3,251)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/12/2021	11/16/2021	Exercise...	10,154	2,845,396	280.22.....	74,328	.....	.....247,249	39,807	...	.....	.....	.....(32,485)	.....	.....(7,322)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/12/2021	11/16/2021	Exercise...	5,881	1,661,800	282.56.....	37,699	.....	.....130,438	17,916	...	.....	.....	.....(16,478)	.....	.....(1,438)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/16/2021	11/18/2021	Exercise...	16,511	4,646,497	281.42.....	113,265	.....	.....384,279	57,517	...	.....	.....	.....(49,854)	.....	.....(7,663)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/17/2021	11/19/2021	Exercise...	10,526	2,934,546	278.79.....	83,787	.....	.....263,213	48,151	...	.....	.....	.....(36,945)	.....	.....(11,206)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/18/2021	11/22/2021	Exercise...	5,861	1,649,034	281.37.....	40,439	.....	.....132,753	20,617	...	.....	.....	.....(17,863)	.....	.....(2,754)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	10/20/2021	10/22/2021	Exercise...	504	195,962	389.06.....	4,891	.....	.....5,881	1,627	...	.....	.....	.....(2,046)	.....	.....419	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/12/2021	11/16/2021	Exercise...	12,482	4,852,257	388.74.....	125,319	.....	.....190,151	44,401	...	.....	.....	.....(54,774)	.....	.....10,373	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/12/2021	11/16/2021	Exercise...	4,651	1,823,654	392.08.....	40,652	.....	.....56,446	12,335	...	.....	.....	.....(17,766)	.....	.....5,431	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/15/2021	11/17/2021	Exercise...	7,571	2,963,625	391.42.....	68,143	.....	.....95,983	21,523	...	.....	.....	.....(29,942)	.....	.....8,419	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/16/2021	11/18/2021	Exercise...	5,285	2,066,143	390.93.....	48,624	.....	.....71,873	15,741	...	.....	.....	.....(21,404)	.....	.....5,663	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/17/2021	11/19/2021	Exercise...	4,677	1,828,535	390.97.....	42,981	.....	.....58,651	13,924	...	.....	.....	.....(18,952)	.....	.....5,028	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/18/2021	11/22/2021	Exercise...	2,893	1,133,746	391.84.....	25,693	.....	.....35,212	8,000	...	.....	.....	.....(11,351)	.....	.....3,351	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/20/2019	11/19/2021	11/23/2021	Exercise...	3,214	1,250,072	388.97.....	32,138	.....	.....	.....49,503	11,433	...	.....	.....	.....(14,222)	.....	.....2,789	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	10/22/2021	10/26/2021	Exercise...	800	306,591	383.32.....	10,270	.....	.....	.....12,315	4,205	...	.....	.....	.....(4,358)	.....	.....153	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/24/2021	11/29/2021	Exercise...	3,470	1,350,247	389.11.....	36,367	.....	.....	.....47,831	12,369	...	.....	.....	.....(16,387)	.....	.....4,018	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/24/2021	11/29/2021	Exercise...	5,963	2,336,791	391.87.....	55,875	.....	.....	.....67,073	16,765	...	.....	.....	.....(25,175)	.....	.....8,410	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/26/2021	11/30/2021	Exercise...	5,338	2,106,183	394.53.....	44,843	.....	.....	.....23,410	11,877	...	.....	.....	.....(20,271)	.....	.....8,394	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	10/29/2021	11/02/2021	Exercise...	695	265,366	381.86.....	9,472	.....	.....	.....12,268	4,144	...	.....	.....	.....(4,076)	.....	.....(68)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/02/2021	11/04/2021	Exercise...	965	378,488	392.11.....	8,774	.....	.....	.....9,944	2,466	...	.....	.....	.....(3,802)	.....	.....1,336	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/12/2021	11/16/2021	Exercise...	1,084	413,909	381.99.....	14,823	.....	.....	.....23,049	6,569	...	.....	.....	.....(6,543)	.....	.....(26)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/19/2021	11/23/2021	Exercise...	613	241,412	393.84.....	5,272	.....	.....	.....6,609	1,417	...	.....	.....	.....(2,356)	.....	.....939	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/19/2021	11/23/2021	Exercise...	12,093	4,732,170	391.32.....	115,487	.....	.....	.....158,593	35,128	...	.....	.....	.....(51,595)	.....	.....16,467	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/19/2021	11/23/2021	Exercise...	5,889	2,287,992	388.55.....	62,890	.....	.....	.....92,230	21,698	...	.....	.....	.....(28,098)	.....	.....6,400	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/22/2021	11/24/2021	Exercise...	11,731	4,589,359	391.22.....	112,617	.....	.....	.....146,667	34,702	...	.....	.....	.....(50,569)	.....	.....15,867	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/27/2019	11/23/2021	11/26/2021	Exercise...	6,447	2,493,901	386.83.....	73,883	.....	.....	.....101,208	27,619	...	.....	.....	.....(33,231)	.....	.....5,612	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/19/2021	11/23/2021	Exercise...	5,784	1,628,928	281.61.....	38,466	.....	.....	.....130,097	19,878	...	.....	.....	.....(17,376)	.....	.....(2,502)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/23/2021	11/26/2021	Exercise...	14,260	4,005,807	280.92.....	98,819	.....	.....	.....330,461	53,168	...	.....	.....	.....(44,943)	.....	.....(8,225)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/24/2021	11/29/2021	Exercise...	16,315	4,600,757	282.....	106,372	.....	.....	.....364,643	54,380	...	.....	.....	.....(48,458)	.....	.....(5,922)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/24/2021	11/29/2021	Exercise...	3,829	1,076,884	281.25.....	26,075	.....	.....	.....88,224	13,821	...	.....	.....	.....(11,877)	.....	.....(1,944)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/26/2021	11/30/2021	Exercise...	3,831	1,076,997	281.11.....	26,359	.....	.....	.....73,490	14,093	...	.....	.....	.....(12,047)	.....	.....(2,046)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/30/2021	12/02/2021	Exercise...	8,840	2,494,680	282.21.....	57,194	.....	.....	.....156,534	29,206	...	.....	.....	.....(26,312)	.....	.....(2,894)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/01/2021	12/03/2021	Exercise...	6,203	1,757,088	283.25.....	37,778	.....	.....	.....104,037	18,353	...	.....	.....	.....(17,410)	.....	.....(943)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/02/2021	12/06/2021	Exercise...	5,417	1,508,751	278.52.....	43,228	.....	.....	.....121,789	26,094	...	.....	.....	.....(19,951)	.....	.....(6,143)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/03/2021	12/07/2021	Exercise...	20,382	5,731,285	281.19.....	140,434	.....	.....	.....411,252	75,448	...	.....	.....	.....(64,919)	.....	.....(10,529)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/26/2021	11/30/2021	Exercise...	16,061	...6,306,156	392.64.....	129,612	.....	.....101,610	42,441	...	.....	.....	.....(59,240)	.....	.....16,799	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/26/2021	11/30/2021	Exercise...	6,876	...2,685,769	390.58.....	60,581	.....	.....56,620	21,764	...	.....	.....	.....(27,688)	.....	.....5,924	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/29/2021	12/01/2021	Exercise...	9,026	...3,524,437	390.47.....	80,062	.....	.....79,451	29,092	...	.....	.....	.....(36,773)	.....	.....7,681	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	11/30/2021	12/02/2021	Exercise...	3,298	...1,288,055	390.58.....	29,153	.....	.....20,245	10,561	...	.....	.....	.....(13,410)	.....	.....2,849	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/01/2021	12/03/2021	Exercise...	2,012	...779,585	387.51.....	20,218	.....	.....17,992	8,322	...	.....	.....	.....(9,317)	.....	.....995	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/02/2021	12/06/2021	Exercise...	4,137	...1,599,949	386.76.....	42,899	.....	.....42,047	18,202	...	.....	.....	.....(19,798)	.....	.....1,596	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/03/2021	12/07/2021	Exercise...	5,353	...2,101,753	392.65.....	43,464	.....	.....22,717	14,458	...	.....	.....	.....(20,093)	.....	.....5,635	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/05/2019	12/03/2021	12/07/2021	Exercise...	5,969	...2,335,659	391.27.....	51,456	.....	.....32,934	18,181	...	.....	.....	.....(23,785)	.....	.....5,604	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/11/2019	11/12/2021	11/16/2021	Exercise...	5,916	...1,752,873	296.27.....	49,135	.....	.....209,385	108,278	...	.....	.....	.....(22,119)	.....	.....(86,160)	.....	03.....
NOV 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/11/2019	11/23/2021	11/26/2021	Exercise...	6,606	...1,976,206	299.16.....	47,410	.....	.....216,582	104,746	...	.....	.....	.....(21,745)	.....	.....(83,001)	.....	03.....
DEC 21 NYSE Zebra Edge Call...	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/11/2019	12/10/2021	12/14/2021	Exercise...	6,390	...1,937,260	303.19.....	37,205	.....	.....176,444	81,439	...	.....	.....	.....(17,530)	.....	.....(63,909)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	11/16/2021	11/18/2021	Exercise...	526	...206,179	392.17.....	4,432	.....	.....6,549	1,402	...	.....	.....	.....(2,008)	.....	.....606	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	11/24/2021	11/29/2021	Exercise...	382	...149,667	391.85.....	3,292	.....	.....4,351	1,076	...	.....	.....	.....(1,513)	.....	.....437	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	12/03/2021	12/07/2021	Exercise...	7,762	...3,035,839	391.1.....	69,628	.....	.....43,482	23,988	...	.....	.....	.....(32,456)	.....	.....8,468	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	12/06/2021	12/08/2021	Exercise...	10,674	...4,173,254	390.98.....	96,385	.....	.....76,845	33,618	...	.....	.....	.....(45,139)	.....	.....11,521	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	12/07/2021	12/09/2021	Exercise...	7,946	...3,100,066	390.15.....	74,373	.....	.....84,442	26,912	...	.....	.....	.....(34,885)	.....	.....7,973	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	12/08/2021	12/10/2021	Exercise...	6,753	...2,628,198	389.2.....	65,772	.....	.....80,247	24,803	...	.....	.....	.....(30,897)	.....	.....6,094	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	12/09/2021	12/13/2021	Exercise...	7,054	...2,749,168	389.75.....	67,292	.....	.....73,127	24,830	...	.....	.....	.....(31,660)	.....	.....6,830	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/11/2019	12/10/2021	12/14/2021	Exercise...	5,076	...1,990,350	392.14.....	43,853	.....	.....43,079	14,649	...	.....	.....	.....(20,666)	.....	.....6,017	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	10/22/2021	10/26/2021	Exercise...	1,416	...396,857	280.32.....	11,836	.....	.....30,260	5,251	...	.....	.....	.....(5,180)	.....	.....(71)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/17/2021	12/21/2021	Exercise...	2,925	...833,637	285.04.....	19,624	.....	.....52,826	7,389	...	.....	.....	.....(9,437)	.....	.....2,048	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/07/2021	12/09/2021	Exercise...	10,316	...2,898,264	280.94.....	86,141	.....	.....228,206	39,499	...	.....	.....	.....(40,798)	.....	.....1,299	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/08/2021	12/10/2021	Exercise...	7,949	2,253,493	283.49.....	57,711	.....	.....157,030	23,304	...	.....	.....	.....(27,375)	.....	.....4,071	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/09/2021	12/13/2021	Exercise...	6,548	1,841,046	281.18.....	54,083	.....	.....140,465	24,561	...	.....	.....	.....(25,692)	.....	.....1,131	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/10/2021	12/14/2021	Exercise...	6,717	1,892,425	281.74.....	53,870	.....	.....141,848	23,834	...	.....	.....	.....(25,630)	.....	.....1,796	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/10/2021	12/14/2021	Exercise...	14,440	4,095,156	283.6.....	104,545	.....	.....280,614	42,033	...	.....	.....	.....(49,741)	.....	.....7,708	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/14/2021	12/16/2021	Exercise...	21,487	6,100,617	283.92.....	153,203	.....	.....401,110	60,994	...	.....	.....	.....(73,336)	.....	.....12,342	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/15/2021	12/17/2021	Exercise...	6,713	1,911,658	284.75.....	45,719	.....	.....120,732	17,430	...	.....	.....	.....(21,917)	.....	.....4,487	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/16/2021	12/20/2021	Exercise...	5,425	1,523,857	280.9.....	45,678	.....	.....120,348	21,226	...	.....	.....	.....(21,930)	.....	.....704	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	11/17/2021	11/19/2021	Exercise...	452	177,425	392.23.....	4,424	.....	.....5,018	1,204	...	.....	.....	.....(2,029)	.....	.....825	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/10/2021	12/14/2021	Exercise...	7,760	3,025,714	389.89.....	84,977	.....	.....79,154	27,077	...	.....	.....	.....(40,433)	.....	.....13,356	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/10/2021	12/14/2021	Exercise...	3,383	1,323,040	391.13.....	35,247	.....	.....30,710	10,642	...	.....	.....	.....(16,771)	.....	.....6,129	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/13/2021	12/15/2021	Exercise...	2,645	1,039,279	392.87.....	25,739	.....	.....18,233	7,234	...	.....	.....	.....(12,304)	.....	.....5,070	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/14/2021	12/16/2021	Exercise...	2,815	1,107,292	393.42.....	26,794	.....	.....15,227	7,359	...	.....	.....	.....(12,824)	.....	.....5,465	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/15/2021	12/17/2021	Exercise...	4,552	1,782,280	391.5.....	46,890	.....	.....37,333	14,083	...	.....	.....	.....(22,479)	.....	.....8,396	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/16/2021	12/20/2021	Exercise...	6,784	2,684,875	395.75.....	58,820	.....	.....30,912	14,502	...	.....	.....	.....(28,238)	.....	.....13,736	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/18/2019	12/17/2021	12/21/2021	Exercise...	5,707	2,259,049	395.83.....	49,367	.....	.....19,758	12,155	...	.....	.....	.....(23,735)	.....	.....11,580	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/17/2021	12/21/2021	Exercise...	12,139	3,449,396	284.16.....	95,291	.....	.....226,387	33,815	...	.....	.....	.....(46,391)	.....	.....12,576	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/21/2021	12/23/2021	Exercise...	13,026	3,706,610	284.56.....	100,298	.....	.....238,664	35,078	...	.....	.....	.....(49,113)	.....	.....14,035	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/22/2021	12/27/2021	Exercise...	3,982	1,142,263	286.83.....	27,040	.....	.....67,595	8,315	...	.....	.....	.....(13,258)	.....	.....4,943	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/23/2021	12/27/2021	Exercise...	5,354	1,535,085	286.72.....	36,621	.....	.....91,415	11,357	...	.....	.....	.....(17,984)	.....	.....6,627	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/23/2021	12/27/2021	Exercise...	5,937	1,686,922	284.15.....	46,841	.....	.....115,115	16,803	...	.....	.....	.....(23,002)	.....	.....6,199	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	11/23/2021	11/26/2021	Exercise...	373	142,785	383.09.....	5,889	.....	.....6,871	2,128	...	.....	.....	.....(2,762)	.....	.....634	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/17/2021	12/21/2021	Exercise...	22,938	9,027,622	393.57.....	249,334	.....	.....118,540	59,765	...	.....	.....	.....(121,380)	.....	.....61,615	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/20/2021	12/22/2021	Exercise...	11,386	4,498,035	395.06.....	116,817	.....	.....24,582	26,265	...	.....	.....	.....(57,118)	.....	.....30,853	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/21/2021	12/23/2021	Exercise...	7,314	2,887,281	394.77.....	75,991	.....	.....27,990	17,371	...	.....	.....	.....(37,211)	.....	.....19,840	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/22/2021	12/27/2021	Exercise...	2,731	1,083,325	396.68.....	26,299	.....	.....7,754	5,480	...	.....	.....	.....(12,898)	.....	.....7,418	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/23/2021	12/27/2021	Exercise...	11,612	4,590,860	395.35.....	118,095	.....	.....52,468	26,370	...	.....	.....	.....(57,993)	.....	.....31,623	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/23/2021	12/27/2021	Exercise...	2,413	962,167	398.7.....	21,430	.....	.....3,573	4,027	...	.....	.....	.....(10,522)	.....	.....6,495	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/27/2019	12/23/2021	12/27/2021	Exercise...	8,488	3,361,430	396.02.....	84,032	.....	.....33,220	18,150	...	.....	.....	.....(41,263)	.....	.....23,113	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/28/2021	12/31/2021	Exercise...	13,454	3,860,416	286.93.....	87,991	.....	.....235,112	28,266	...	.....	.....	.....(44,117)	.....	.....15,851	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/29/2021	12/31/2021	Exercise...	5,381	1,550,286	288.1.....	32,932	.....	.....86,816	9,887	...	.....	.....	.....(16,534)	.....	.....6,647	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/30/2021	01/03/2022	Exercise...	10,124	2,906,407	287.09.....	65,804	.....	.....162,500	21,003	...	.....	.....	.....(33,084)	.....	.....12,081	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/31/2021	01/04/2022	Exercise...	9,812	2,798,077	285.17.....	71,137	.....	.....169,697	25,347	...	.....	.....	.....(35,814)	.....	.....10,467	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/03/2021	12/07/2021	Exercise...	469	179,652	383.2.....	7,210	.....	.....5,626	2,705	...	.....	.....	.....(3,488)	.....	.....783	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/27/2021	12/30/2021	Exercise...	7,574	3,011,147	397.56.....	68,015	.....	.....28,436	14,279	...	.....	.....	.....(34,056)	.....	.....19,777	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/28/2021	12/31/2021	Exercise...	3,479	1,379,639	396.57.....	32,598	.....	.....16,099	7,205	...	.....	.....	.....(16,344)	.....	.....9,139	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/29/2021	12/31/2021	Exercise...	3,344	1,319,884	394.76.....	33,769	.....	.....19,742	8,160	...	.....	.....	.....(16,954)	.....	.....8,794	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/30/2021	01/03/2022	Exercise...	6,187	2,454,667	396.76.....	57,661	.....	.....18,874	12,684	...	.....	.....	.....(28,990)	.....	.....16,306	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/31/2021	01/04/2022	Exercise...	4,328	1,720,494	397.53.....	39,125	.....	.....8,621	8,303	...	.....	.....	.....(19,696)	.....	.....11,393	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/06/2020	12/31/2021	01/04/2022	Exercise...	3,077	1,220,428	396.62.....	28,894	.....	.....8,657	6,411	...	.....	.....	.....(14,548)	.....	.....8,137	.....	03.....
JAN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	01/07/2021	01/11/2021	Maturity....	18,522	7,218,408	389.73.....	165,027	.....	.....	.....	...	.....	.....	.....(3,174)	.....	.....3,174	.....	03.....
JAN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	01/07/2021	01/11/2021	Maturity....	.....	.....	420.71.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JAN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	01/08/2021	01/12/2021	Maturity....	19,888	7,747,507	389.56.....	179,189	.....	.....	.....2	...	.....	.....	.....(3,927)	.....	.....3,925	.....	03.....
JAN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	01/08/2021	01/12/2021	Maturity....	.....	.....	420.83.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JAN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	01/04/2021	01/06/2021	Maturity....	9,784	3,811,777	389.61.....	87,074	.....	.....	.....	...	.....	.....	.....(965)	.....	.....965	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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

E19.67

SCHEDULE DB - PART A - SECTION 2

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

E19.70

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/13/2020	02/05/2021	02/09/2021	Maturity....	30,878	..11,956,074	387.2.....	294,888	.....	.....	.....9,716	.....	.....	.....	.....(29,653)	.....	.....19,937	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/13/2020	02/05/2021	02/09/2021	Maturity....	.....	.....	419.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	02/19/2020	02/12/2021	02/17/2021	Exercise...	77,722,400	..77,722,400	3,380.16.....	3,204,495	.....	.....4,096,670	3,658,932	.....	.....	.....	.....(383,825)	.....	...(3,275,107)	.....	03.....
FEB 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	02/19/2020	02/12/2021	02/17/2021	Exercise...	55,609,466	..55,609,466	3,380.16.....	2,436,807	.....	.....3,370,788	3,007,573	.....	.....	.....	.....(291,874)	.....	...(2,715,698)	.....	03.....
JAN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	01/22/2021	01/26/2021	Maturity....	7,502	...2,107,958	280.97.....	25,433	.....	.....	.....1,960	.....	.....	.....	.....(1,684)	.....	.....(276)	.....	03.....
JAN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	01/22/2021	01/26/2021	Maturity....	.....	.....	303.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/19/2021	02/23/2021	Exercise...	7,094	...1,986,396	280.03.....	27,665	.....	.....54,407	7,229	.....	.....	.....	.....(3,841)	.....	.....(3,388)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/19/2021	02/23/2021	Maturity....	.....	.....	302.42.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/23/2021	02/25/2021	Exercise...	8,109	...2,271,180	280.08.....	31,787	.....	.....65,927	8,725	.....	.....	.....	.....(4,715)	.....	.....(4,010)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/23/2021	02/25/2021	Maturity....	.....	.....	303.56.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/24/2021	02/26/2021	Exercise...	10,647	...2,953,654	277.41.....	51,746	.....	.....128,619	23,177	.....	.....	.....	.....(7,797)	.....	.....(15,380)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/24/2021	02/26/2021	Maturity....	.....	.....	300.33.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
JAN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	01/26/2021	01/28/2021	Exercise...	11,274	...3,164,497	280.7.....	39,119	.....	.....5,975	4,331	.....	.....	.....	.....(3,026)	.....	.....(1,305)	.....	03.....
JAN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	01/26/2021	01/28/2021	Maturity....	.....	.....	301.57.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
JAN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	01/29/2021	02/02/2021	Exercise...	17,065	...4,733,608	277.39.....	79,693	.....	.....35,154	27,156	.....	.....	.....	.....(6,818)	.....	.....(20,338)	.....	03.....
JAN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	01/29/2021	02/02/2021	Maturity....	.....	.....	299.28.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/01/2021	02/03/2021	Exercise...	10,536	...2,911,005	276.28.....	53,736	.....	.....45,623	24,193	.....	.....	.....	.....(5,029)	.....	.....(19,164)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/01/2021	02/03/2021	Maturity....	.....	.....	298.04.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/03/2021	02/05/2021	Exercise...	7,603	...2,095,439	275.6.....	40,905	.....	.....50,637	21,157	.....	.....	.....	.....(4,043)	.....	.....(17,114)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/03/2021	02/05/2021	Maturity....	.....	.....	297.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/05/2021	02/09/2021	Exercise...	7,081	...1,972,800	278.6.....	30,166	.....	.....34,202	8,678	.....	.....	.....	.....(3,140)	.....	.....(5,538)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/05/2021	02/09/2021	Maturity....			299.91.....											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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/10/2021	02/12/2021	Exercise....	8,559	...2,382,691	278.38.....	37,489	.....	.....	.....56,490	12,250	...	.....	.....	.....(4,378)	.....	.....(7,872)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/10/2021	02/12/2021	Maturity....	.....	.....	300.18.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/12/2021	02/17/2021	Exercise....	12,292	...3,437,262	279.64.....	48,921	.....	.....	.....74,365	12,376	...	.....	.....	.....(5,958)	.....	.....(6,418)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/12/2021	02/17/2021	Maturity....	.....	.....	301.98.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/17/2021	02/19/2021	Exercise....	14,782	...4,134,330	279.68.....	58,982	.....	.....	.....112,346	16,152	...	.....	.....	.....(7,909)	.....	.....(8,243)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/17/2021	02/19/2021	Maturity....	.....	.....	301.74.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/24/2021	02/26/2021	Exercise....	26,266	..10,190,591	387.97.....	181,501	.....	.....	.....43,077	13,526	...	.....	.....	.....(27,351)	.....	.....13,825	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/24/2021	02/26/2021	Maturity....	.....	.....	417.15.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/16/2021	02/18/2021	Maturity....	8,062	...3,144,323	390.01.....	50,308	.....	.....	.....	.....1,696	...	.....	.....	.....(6,623)	.....	.....4,927	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/16/2021	02/18/2021	Maturity....	.....	.....	424.24.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/17/2021	02/19/2021	Maturity....	964	376,014	390.02.....	5,958	.....	.....	.....	.....212	...	.....	.....	.....(800)	.....	.....588	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/17/2021	02/19/2021	Maturity....	.....	.....	421.63.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/18/2021	02/22/2021	Maturity....	24,571	...9,577,351	389.79.....	151,355	.....	.....	.....	.....6,067	...	.....	.....	.....(20,659)	.....	.....14,592	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/18/2021	02/22/2021	Maturity....	.....	.....	418.19.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/19/2021	02/23/2021	Maturity....	93,768	..36,670,915	391.08.....	546,669	.....	.....	.....	.....16,058	...	.....	.....	.....(75,925)	.....	.....59,867	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/19/2021	02/23/2021	Maturity....	.....	.....	422.3.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/22/2021	02/24/2021	Maturity....	16,435	...6,426,836	391.05.....	97,623	.....	.....	.....	.....3,259	...	.....	.....	.....(14,255)	.....	.....10,996	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/22/2021	02/24/2021	Maturity....	.....	.....	425.73.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/23/2021	02/25/2021	Maturity....	8,925	...3,490,083	391.04.....	53,105	.....	.....	.....	.....1,853	...	.....	.....	.....(7,879)	.....	.....6,026	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/23/2021	02/25/2021	Maturity....	.....	.....	425.41.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/04/2021	02/08/2021	Maturity....	1,656	638,158	385.44.....	12,931	.....	.....	.....	.....890	...	.....	.....	.....(1,312)	.....	.....422	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/25/2020	02/04/2021	02/08/2021	Maturity....			416.28.....						...							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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/12/2021	02/17/2021	Maturity....	60,308	..23,500,105	389.67.....	375,717	.....	.....	.....	.....11,648	...	.....	.....	.....(45,769)	.....	.....34,121	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/12/2021	02/17/2021	Maturity....	.....	.....	419.75.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/12/2021	02/17/2021	Maturity....	12,876	...5,020,426	389.9.....	80,734	.....	.....	.....	.....2,297	...	.....	.....	.....(9,834)	.....	.....7,537	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2020	02/12/2021	02/17/2021	Maturity....	.....	.....	424.84.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/04/2021	03/08/2021	Exercise....	21,744	...8,200,168	377.13.....	181,342	.....	.....	.....175,688	102,092	...	.....	.....	.....(31,387)	.....	.....(70,705)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/04/2021	03/08/2021	Maturity....	.....	.....	406.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/26/2021	03/02/2021	Exercise....	33,288	..12,725,363	382.28.....	209,049	.....	.....	.....94,871	64,609	...	.....	.....	.....(33,283)	.....	.....(31,326)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/26/2021	03/02/2021	Maturity....	.....	.....	412.39.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/26/2021	03/02/2021	Exercise....	47,694	..17,921,573	375.76.....	424,955	.....	.....	.....446,895	261,245	...	.....	.....	.....(67,659)	.....	.....(193,586)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/26/2021	03/02/2021	Maturity....	.....	.....	405.38.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/26/2021	03/02/2021	Exercise....	36,217	..13,531,530	373.62.....	362,536	.....	.....	.....416,862	256,975	...	.....	.....	.....(57,722)	.....	.....(199,253)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/26/2021	03/02/2021	Maturity....	.....	.....	404.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/01/2021	03/03/2021	Exercise....	12,778	...4,776,530	373.82.....	130,587	.....	.....	.....183,103	89,353	...	.....	.....	.....(21,704)	.....	.....(67,649)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/01/2021	03/03/2021	Maturity....	.....	.....	409.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/02/2021	03/04/2021	Exercise....	32,883	..12,396,354	376.98.....	275,562	.....	.....	.....365,663	156,005	...	.....	.....	.....(46,435)	.....	.....(109,570)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/02/2021	03/04/2021	Maturity....	.....	.....	406.27.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/03/2021	03/05/2021	Exercise....	17,204	...6,488,926	377.18.....	141,243	.....	.....	.....163,608	79,813	...	.....	.....	.....(24,124)	.....	.....(55,689)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	03/03/2021	03/05/2021	Maturity....	.....	.....	405.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/05/2021	02/09/2021	Maturity....	1,342	520,944	388.26.....	5,608	.....	.....	.....	.....290	...	.....	.....	.....(600)	.....	.....310	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/05/2021	02/09/2021	Maturity....	.....	.....	421.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/12/2021	02/17/2021	Maturity....	477	185,956	389.73.....	1,823	.....	.....	.....	.....90	...	.....	.....	.....(227)	.....	.....137	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/05/2020	02/12/2021	02/17/2021	Maturity....			420.91.....													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	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/16/2020	03/05/2021	03/09/2021	Exercise....	26,490	9,994,283	377.28.....	85,034	.....	.....243,446	122,514	.....	.....	.....	.....(15,373)	.....	.....(107,141)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/16/2020	03/05/2021	03/09/2021	Maturity....	.....	.....	409.11.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/16/2020	03/05/2021	03/09/2021	Exercise....	27,804	..10,486,286	377.15.....	88,973	.....	.....259,133	130,810	.....	.....	.....	.....(16,084)	.....	.....(114,726)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/16/2020	03/05/2021	03/09/2021	Maturity....	.....	.....	404.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/19/2021	03/23/2021	Exercise....	17,581	...6,297,087	358.18.....	178,269	.....	.....540,785	375,901	.....	.....	.....	.....(38,840)	.....	.....(337,061)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/19/2021	03/23/2021	Maturity....	.....	.....	391.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/22/2021	03/24/2021	Exercise....	16,383	...5,869,320	358.26.....	166,450	.....	.....510,490	349,991	.....	.....	.....	.....(37,347)	.....	.....(312,644)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/22/2021	03/24/2021	Maturity....	.....	.....	392.99.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/23/2021	03/25/2021	Exercise....	24,518	...8,769,276	357.66.....	245,920	.....	.....737,761	513,318	.....	.....	.....	.....(55,705)	.....	.....(457,613)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/23/2021	03/25/2021	Exercise....	.....	.....	386.08.....	.....	.....	.....(40,946)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/24/2021	03/26/2021	Exercise....	8,301	...2,980,316	359.05.....	72,547	.....	.....234,408	150,459	.....	.....	.....	.....(16,589)	.....	.....(133,870)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/24/2021	03/26/2021	Exercise....	.....	.....	381.75.....	.....	.....	.....(45,985)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/25/2021	03/29/2021	Exercise....	12,770	...4,587,518	359.23.....	120,170	.....	.....360,126	254,328	.....	.....	.....	.....(27,730)	.....	.....(226,598)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/25/2021	03/29/2021	Maturity....	.....	.....	388.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/12/2021	03/16/2021	Exercise....	3,370	...1,228,971	364.71.....	21,566	.....	.....83,502	47,969	.....	.....	.....	.....(4,363)	.....	.....(43,606)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/12/2021	03/16/2021	Exercise....	.....	.....	386.38.....	.....	.....	.....(10,480)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/16/2021	03/18/2021	Exercise....	39,808	..14,375,932	361.13.....	322,446	.....	.....1,142,893	701,201	.....	.....	.....	.....(68,122)	.....	.....(633,079)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/16/2021	03/18/2021	Exercise....	.....	.....	386.09.....	.....	.....	.....(149,281)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/17/2021	03/19/2021	Exercise....	14,328	...5,158,542	360.03.....	118,493	.....	.....435,574	251,793	.....	.....	.....	.....(25,295)	.....	.....(226,498)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/17/2021	03/19/2021	Exercise....	.....	.....	382.44.....	.....	.....	.....(114,481)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/18/2021	03/22/2021	Exercise....	25,969	...9,290,816	357.76.....	257,876	.....	.....800,637	542,638	.....	.....	.....	.....(55,621)	.....	.....(487,017)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/18/2021	03/22/2021	Exercise....	.....	.....	385.97.....	.....	.....	.....(68,040)	.....	.....	.....	.....	.....	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 2

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

E19.75

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/19/2021	03/23/2021	Exercise...	28,106	..10,053,779	357.71.....	285,556	.....	.....877,749	600,309	...	.....	.....	.....(62,217)	.....	.....(538,092)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/19/2021	03/23/2021	Exercise...	.....	.....	388.05.....	.....	.....	.....(25,014)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/19/2021	03/23/2021	Exercise...	23,190	...8,291,602	357.55.....	232,364	.....	.....727,936	486,102	...	.....	.....	.....(50,628)	.....	.....(435,474)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/19/2021	03/23/2021	Exercise...	.....	.....	385.47.....	.....	.....	.....(80,469)	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	02/12/2021	02/17/2021	Maturity....	375	146,203	389.51.....	349	.....	.....	.....77	...	.....	.....	.....(47)	.....	.....(30)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	02/12/2021	02/17/2021	Maturity....	.....	.....	421.07.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/03/2021	03/05/2021	Exercise...	1,746	658,905	377.3.....	4,995	.....	.....16,398	7,970	...	.....	.....	.....	.....	.....(7,063)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/03/2021	03/05/2021	Maturity....	.....	.....	405.05.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/12/2021	03/16/2021	Exercise...	3,219	...1,181,586	367.04.....	18,156	.....	.....72,272	40,205	...	.....	.....	.....(3,672)	.....	.....(36,533)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/26/2020	03/12/2021	03/16/2021	Exercise...	.....	.....	389.15.....	.....	.....	.....(1,095)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/31/2020	03/27/2023	03/10/2021	Sale.....	103,676	..38,160,952	368.08.....	1,443,166	.....	.....1,533,729	1,867,056	...	.....	.....	.....(1,079,398)	.....	.....(787,658)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	02/26/2021	03/02/2021	Exercise...	6,076	...1,637,956	269.57.....	10,512	.....	.....104,571	49,139	...	.....	.....	.....(1,817)	.....	.....(47,322)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	02/26/2021	03/02/2021	Maturity....	.....	.....	291.39.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/10/2021	03/12/2021	Exercise...	4,258	...1,141,270	268.01.....	9,070	.....	.....83,463	40,696	...	.....	.....	.....(1,830)	.....	.....(38,866)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/10/2021	03/12/2021	Maturity....	.....	.....	289.03.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/12/2021	03/16/2021	Exercise...	6,285	...1,608,416	255.9.....	40,163	.....	.....208,484	118,073	...	.....	.....	.....(8,291)	.....	.....(109,782)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/12/2021	03/16/2021	Exercise...	.....	.....	276.75.....	.....	.....	.....(77,435)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/12/2021	03/16/2021	Exercise...	5,377	...1,375,777	255.88.....	34,357	.....	.....178,451	100,397	...	.....	.....	.....(7,092)	.....	.....(93,305)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/12/2021	03/16/2021	Exercise...	.....	.....	276.51.....	.....	.....	.....(67,531)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/15/2021	03/17/2021	Exercise...	5,163	...1,321,357	255.94.....	32,938	.....	.....173,417	96,432	...	.....	.....	.....(7,025)	.....	.....(89,407)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/15/2021	03/17/2021	Exercise...	.....	.....	276.72.....	.....	.....	.....(66,135)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/16/2021	03/18/2021	Exercise...	5,940	...1,508,872	254.03.....	43,241		210,445	114,565	...			(9,318)		(105,247)		03.....

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E19.76

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/16/2021	03/18/2021	Exercise...	.....	274.62.....	.....	.....	.....	.....(88,146)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/17/2021	03/19/2021	Exercise...	5,540	1,407,462	254.05.....	40,387	.....	.....197,172	106,997	...	.....	.....	.....(8,796)	.....	.....(98,201)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/17/2021	03/19/2021	Exercise...	.....	.....	274.71.....	.....	.....	.....(82,714)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/19/2021	03/23/2021	Exercise...	5,710	1,450,456	254.01.....	41,570	.....	.....197,688	108,238	...	.....	.....	.....(9,239)	.....	.....(98,999)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/19/2021	03/23/2021	Exercise...	.....	.....	274.17.....	.....	.....	.....(82,570)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/19/2021	03/23/2021	Exercise...	6,028	1,531,231	254.....	44,430	.....	.....208,766	117,777	...	.....	.....	.....(9,873)	.....	.....(107,904)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/19/2021	03/23/2021	Exercise...	.....	.....	275.02.....	.....	.....	.....(82,047)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/22/2021	03/24/2021	Exercise...	10,457	2,656,642	254.06.....	76,962	.....	.....359,294	205,383	...	.....	.....	.....(17,609)	.....	.....(187,774)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/22/2021	03/24/2021	Exercise...	.....	.....	275.35.....	.....	.....	.....(136,670)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/23/2021	03/25/2021	Exercise...	4,892	1,242,784	254.04.....	35,370	.....	.....162,172	90,721	...	.....	.....	.....(8,171)	.....	.....(82,550)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/23/2021	03/25/2021	Exercise...	.....	.....	273.71.....	.....	.....	.....(65,945)	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	02/26/2021	03/02/2021	Exercise...	5,486	1,478,673	269.52.....	9,546	.....	.....94,694	44,603	...	.....	.....	.....(1,648)	.....	.....(42,955)	.....	03.....
FEB 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	02/26/2021	03/02/2021	Maturity....	.....	.....	290.84.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/24/2021	03/26/2021	Exercise...	13,311	3,452,790	259.4.....	66,287	.....	.....369,638	225,262	...	.....	.....	.....(15,455)	.....	.....(209,807)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/24/2021	03/26/2021	Exercise...	.....	.....	281.24.....	.....	.....	.....(78,932)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/26/2021	03/30/2021	Exercise...	16,075	4,191,160	260.72.....	71,374	.....	.....446,251	251,020	...	.....	.....	.....(16,946)	.....	.....(234,074)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/26/2021	03/30/2021	Exercise...	.....	.....	281.36.....	.....	.....	.....(114,456)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/26/2021	03/30/2021	Exercise...	3,809	992,932	260.71.....	17,024	.....	.....105,764	60,479	...	.....	.....	.....(4,043)	.....	.....(56,436)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/26/2021	03/30/2021	Exercise...	.....	.....	282.36.....	.....	.....	.....(23,308)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/29/2021	03/31/2021	Exercise...	5,763	1,502,826	260.78.....	25,702	.....	.....158,189	91,056	...	.....	.....	.....(6,265)	.....	.....(84,791)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/29/2021	03/31/2021	Exercise...	.....	.....	282.47.....	.....	.....	.....(33,194)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/30/2021	04/01/2021	Exercise...	8,235	2,147,857	260.83.....	36,562			129,221	...			(8,989)		(120,232)		03.....

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E19.77

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/30/2021	04/01/2021	Exercise...	.....	.....	282.27.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/31/2021	04/05/2021	Exercise...	4,679	1,218,437	260.43.....	21,381	.....	.....	.....73,849	...	.....	.....	.....(5,301)	.....	.....(68,548)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/31/2021	04/05/2021	Exercise...	.....	.....	281.17.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/01/2021	03/03/2021	Exercise...	7,372	1,987,548	269.6.....	12,754	.....	.....131,447	59,566	...	.....	.....	.....(2,298)	.....	.....(57,268)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/01/2021	03/03/2021	Maturity....	.....	.....	291.99.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/02/2021	03/04/2021	Exercise...	7,753	2,077,871	268.01.....	16,049	.....	.....154,206	73,924	...	.....	.....	.....(2,931)	.....	.....(70,993)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/02/2021	03/04/2021	Maturity....	.....	.....	288.66.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/03/2021	03/05/2021	Exercise...	3,372	903,850	268.01.....	7,048	.....	.....64,953	32,242	...	.....	.....	.....(1,305)	.....	.....(30,937)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/03/2021	03/05/2021	Maturity....	.....	.....	289.8.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/05/2021	03/09/2021	Exercise...	3,801	1,018,520	267.98.....	8,020	.....	.....72,366	36,368	...	.....	.....	.....(1,522)	.....	.....(34,846)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/05/2021	03/09/2021	Maturity....	.....	.....	288.71.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/05/2021	03/09/2021	Exercise...	4,058	1,087,139	267.92.....	8,643	.....	.....77,502	39,128	...	.....	.....	.....(1,640)	.....	.....(37,488)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/05/2021	03/09/2021	Maturity....	.....	.....	289.41.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/08/2021	03/10/2021	Exercise...	5,313	1,423,803	268.01.....	11,209	.....	.....103,169	50,712	...	.....	.....	.....(2,209)	.....	.....(48,503)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/08/2021	03/10/2021	Maturity....	.....	.....	288.76.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/09/2021	03/11/2021	Exercise...	5,569	1,492,414	268.01.....	11,861	.....	.....109,087	53,333	...	.....	.....	.....(2,366)	.....	.....(50,967)	.....	03.....
MAR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/02/2020	03/09/2021	03/11/2021	Maturity....	.....	.....	289.98.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2020	03/30/2021	04/01/2021	Exercise...	10,636	3,868,261	363.69.....	66,476	.....	.....	.....149,654	...	.....	.....	.....(16,390)	.....	.....(133,264)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2020	03/30/2021	04/01/2021	Exercise...	.....	.....	383.3.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2020	03/31/2021	04/05/2021	Exercise...	4,288	1,552,032	361.93.....	31,733	.....	.....	.....71,836	...	.....	.....	.....(7,889)	.....	.....(63,947)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2020	03/31/2021	04/05/2021	Exercise...	.....	.....	386.71.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/03/2020	04/01/2021	04/06/2021	Exercise...	15,633	5,616,154	359.26.....	141,944	.....	.....475,386	315,381	...	.....	.....	.....(35,583)	.....	.....(279,798)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/16/2021	04/20/2021	Exercise....	23,583	8,566,358	363.24.....	198,099	.....	.....	.....708,439	393,306	...	.....	.....	.....(58,168)	.....	.....(335,138)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/16/2021	04/20/2021	Maturity....	.....	.....	397.82.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/16/2021	04/20/2021	Exercise....	19,150	6,952,216	363.04.....	160,860	.....	.....	.....579,096	320,133	...	.....	.....	.....(47,232)	.....	.....(272,901)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/16/2021	04/20/2021	Maturity....	.....	.....	395.08.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/05/2021	04/07/2021	Exercise....	16,163	5,836,498	361.11.....	150,636	.....	.....	.....478,091	301,883	...	.....	.....	.....(40,887)	.....	.....(260,996)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/05/2021	04/07/2021	Maturity....	.....	.....	396.27.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/06/2021	04/08/2021	Exercise....	25,506	9,218,659	361.43.....	226,749	.....	.....	.....743,502	456,949	...	.....	.....	.....(62,016)	.....	.....(394,933)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/06/2021	04/08/2021	Maturity....	.....	.....	390.9.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/07/2021	04/09/2021	Exercise....	9,153	3,305,841	361.18.....	76,061	.....	.....	.....271,200	150,346	...	.....	.....	.....(20,960)	.....	.....(129,386)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/07/2021	04/09/2021	Exercise....	.....	.....	383.45.....	.....	.....	.....	.....(67,365)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/08/2021	04/12/2021	Exercise....	10,195	3,683,333	361.28.....	94,000	.....	.....	.....306,469	188,052	...	.....	.....	.....(26,096)	.....	.....(161,956)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/08/2021	04/12/2021	Maturity....	.....	.....	395.2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/09/2021	04/13/2021	Exercise....	20,407	7,394,950	362.37.....	177,747	.....	.....	.....592,216	356,016	...	.....	.....	.....(49,709)	.....	.....(306,308)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/09/2021	04/13/2021	Maturity....	.....	.....	396.27.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/09/2021	04/13/2021	Exercise....	31,297	11,359,999	362.97.....	264,776	.....	.....	.....889,471	529,892	...	.....	.....	.....(74,048)	.....	.....(455,844)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/09/2021	04/13/2021	Maturity....	.....	.....	397.7.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	03/12/2021	03/16/2021	Exercise....	676	246,501	364.76.....	4,535	.....	.....	.....16,712	9,628	...	.....	.....	.....(988)	.....	.....(8,640)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	03/12/2021	03/16/2021	Exercise....	.....	.....	386.66.....	.....	.....	.....	.....(1,912)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/16/2021	04/20/2021	Exercise....	11,022	4,006,856	363.52.....	91,265	.....	.....	.....328,026	181,173	...	.....	.....	.....(26,799)	.....	.....(154,374)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/16/2021	04/20/2021	Maturity....	.....	.....	398.47.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/19/2021	04/21/2021	Exercise....	4,550	1,654,172	363.54.....	37,493	.....	.....	.....133,684	74,424	...	.....	.....	.....(11,228)	.....	.....(63,196)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/19/2021	04/21/2021	Maturity....	.....	.....	397.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 2

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

E19.80

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/01/2021	04/06/2021	Exercise...	14,740	...5,311,800	360.36.....	140,475	.....	.....432,037	282,538	...	.....	.....	.....(36,945)	.....	.....(245,593)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/01/2021	04/06/2021	Maturity....	.....	.....	392.41.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/01/2021	04/06/2021	Exercise...	18,312	...6,609,785	360.95.....	171,585	.....	.....525,926	344,684	...	.....	.....	.....(45,128)	.....	.....(299,556)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/20/2020	04/01/2021	04/06/2021	Maturity....	.....	.....	395.79.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/24/2020	04/17/2023	03/10/2021	Sale.....	122,534	..45,139,034	368.38.....	1,671,362	.....	.....2,118,375	2,198,743	...	.....	.....	.....(1,285,781)	.....	.....(912,962)	.....	03.....
MAR 21 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/06/2020	03/05/2021	03/09/2021	Exercise...	1,881	...1,094,307	581.71.....	29,057	.....	.....73,084	73,234	...	.....	.....	.....(6,137)	.....	.....(67,097)	.....	03.....
MAR 21 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/06/2020	03/05/2021	03/09/2021	Maturity....	.....	.....	684.9.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/06/2020	04/01/2021	04/06/2021	Exercise...	2,954	...1,651,256	558.92.....	65,362	.....	.....237,206	129,251	...	.....	.....	.....(18,024)	.....	.....(111,228)	.....	03.....
APR 21 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/06/2020	04/01/2021	04/06/2021	Exercise...	.....	.....	613.9.....	.....	.....	.....(74,775)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/06/2020	05/03/2021	05/05/2021	Exercise...	2,842	...1,596,944	561.94.....	58,855	.....	.....272,390	114,732	...	.....	.....	.....(19,998)	.....	.....(94,734)	.....	03.....
MAY 21 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/06/2020	05/03/2021	05/05/2021	Exercise...	.....	.....	615.2.....	.....	.....	.....(121,034)	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/29/2021	05/03/2021	Exercise...	12,928	...4,702,922	363.78.....	110,922	.....	.....384,864	209,794	...	.....	.....	.....(45,987)	.....	.....(172,819)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/29/2021	05/03/2021	Maturity....	.....	.....	399.04.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/30/2021	05/04/2021	Exercise...	18,200	...6,625,069	364.02.....	153,606	.....	.....528,338	290,425	...	.....	.....	.....(64,358)	.....	.....(238,938)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/30/2021	05/04/2021	Maturity....	.....	.....	397.99.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/30/2021	05/04/2021	Exercise...	17,558	...6,379,024	363.32.....	153,980	.....	.....521,987	291,139	...	.....	.....	.....(64,518)	.....	.....(239,525)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/30/2021	05/04/2021	Maturity....	.....	.....	397.42.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/30/2021	05/04/2021	Exercise...	15,253	...5,549,179	363.81.....	131,175	.....	.....445,997	247,301	...	.....	.....	.....(54,963)	.....	.....(203,331)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/30/2021	05/04/2021	Maturity....	.....	.....	399.34.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/03/2021	05/05/2021	Exercise...	9,139	...3,325,379	363.87.....	78,229	.....	.....271,974	147,497	...	.....	.....	.....(26,655)	.....	.....(120,842)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/03/2021	05/05/2021	Maturity....	.....	.....	398.81.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/04/2021	05/06/2021	Exercise...	10,524	...3,823,420	363.3.....	92,507	.....	.....309,831	174,299	...	.....	.....	.....(31,689)	.....	.....(142,610)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.81

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description 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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/04/2021	05/06/2021	Maturity....	.....	.....	396.8.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/23/2021	04/27/2021	Exercise....	22,987	...8,340,892	362.86.....	204,120	.....	.....	.....684,079	389,016	.....	.....	.....	.....(65,714)	.....	.....(323,302)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/23/2021	04/27/2021	Maturity....	.....	.....	395.8.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/23/2021	04/27/2021	Exercise....	20,550	...7,463,147	363.17.....	179,607	.....	.....	.....605,198	342,595	.....	.....	.....	.....(57,823)	.....	.....(284,773)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/23/2021	04/27/2021	Maturity....	.....	.....	396.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/23/2021	04/27/2021	Exercise....	13,738	...4,997,031	363.74.....	117,047	.....	.....	.....396,751	222,981	.....	.....	.....	.....(37,681)	.....	.....(185,300)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/23/2021	04/27/2021	Maturity....	.....	.....	398.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/26/2021	04/28/2021	Exercise....	19,225	...6,994,160	363.81.....	163,603	.....	.....	.....565,208	310,888	.....	.....	.....	.....(53,611)	.....	.....(257,277)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/26/2021	04/28/2021	Maturity....	.....	.....	398.44.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/27/2021	04/29/2021	Exercise....	10,793	...3,916,620	362.9.....	95,946	.....	.....	.....324,748	182,345	.....	.....	.....	.....(31,622)	.....	.....(150,723)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/27/2021	04/29/2021	Maturity....	.....	.....	396.04.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/28/2021	04/30/2021	Exercise....	3,562	...1,292,547	362.92.....	29,667	.....	.....	.....109,054	56,068	.....	.....	.....	.....(9,833)	.....	.....(46,235)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/28/2021	04/30/2021	Exercise....	.....	.....	387.83.....	.....	.....	.....	.....(20,336)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/20/2021	04/22/2021	Exercise....	11,825	...4,292,530	363.02.....	101,927	.....	.....	.....334,633	195,849	.....	.....	.....	.....(32,219)	.....	.....(163,630)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/20/2021	04/22/2021	Maturity....	.....	.....	393.2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/05/2021	05/07/2021	Exercise....	3,261	...1,185,617	363.54.....	24,851	.....	.....	.....98,002	45,898	.....	.....	.....	.....(8,558)	.....	.....(37,340)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/05/2021	05/07/2021	Exercise....	.....	.....	384.26.....	.....	.....	.....	.....(30,428)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/06/2021	05/10/2021	Exercise....	13,351	...4,852,945	363.48.....	117,492	.....	.....	.....408,952	220,418	.....	.....	.....	.....(40,670)	.....	.....(179,748)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	05/06/2021	05/10/2021	Maturity....	.....	.....	398.88.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/21/2021	04/23/2021	Exercise....	4,908	...1,779,428	362.55.....	40,345	.....	.....	.....143,709	76,480	.....	.....	.....	.....(12,832)	.....	.....(63,648)	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/21/2021	04/23/2021	Exercise....	.....	.....	385.56.....	.....	.....	.....	.....(30,774)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/22/2021	04/26/2021	Exercise....	11,504	...4,172,915	362.73.....	102,617	.....	.....	.....337,533	195,843	.....	.....	.....	.....(32,838)	.....	.....(163,005)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/07/2020	04/22/2021	04/26/2021	Maturity....	.....	.....	395.43.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/04/2020	05/01/2023	03/10/2021	Sale.....	105,611	...38,957,609	368.88.....	1,431,023	.....	.....	.....1,449,398	1,870,409	.....	.....	.....	.....(1,115,202)	.....	.....(755,207)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/01/2021	04/06/2021	Exercise....	8,221	...2,118,587	257.72.....	51,214	.....	.....	.....255,904	145,397	.....	.....	.....	.....(14,428)	.....	.....(130,969)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/01/2021	04/06/2021	Exercise....	.....	.....	278.94.....	.....	.....	.....	.....(81,465)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/21/2021	04/23/2021	Exercise....	14,489	...3,746,089	258.54.....	86,647	.....	.....	.....494,233	246,899	.....	.....	.....	.....(28,041)	.....	.....(218,858)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/21/2021	04/23/2021	Exercise....	.....	.....	280.09.....	.....	.....	.....	.....(181,987)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/23/2021	04/27/2021	Exercise....	12,028	...3,112,945	258.8.....	70,727	.....	.....	.....426,406	201,942	.....	.....	.....	.....(23,165)	.....	.....(178,777)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/23/2021	04/27/2021	Exercise....	.....	.....	280.18.....	.....	.....	.....	.....(169,239)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/23/2021	04/27/2021	Exercise....	13,358	...3,456,900	258.78.....	78,548	.....	.....	.....473,824	224,055	.....	.....	.....	.....(25,728)	.....	.....(198,327)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/23/2021	04/27/2021	Exercise....	.....	.....	280.08.....	.....	.....	.....	.....(189,289)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/26/2021	04/28/2021	Exercise....	6,375	...1,649,851	258.82.....	37,418	.....	.....	.....225,849	106,427	.....	.....	.....	.....(12,474)	.....	.....(93,953)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/26/2021	04/28/2021	Exercise....	.....	.....	280.08.....	.....	.....	.....	.....(90,327)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/27/2021	04/29/2021	Exercise....	9,831	...2,540,134	258.39.....	59,672	.....	.....	.....365,797	166,578	.....	.....	.....	.....(20,005)	.....	.....(146,573)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/27/2021	04/29/2021	Exercise....	.....	.....	279.64.....	.....	.....	.....	.....(156,897)	.....	.....	.....	.....	.....	.....	.....	03.....	
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/30/2021	05/04/2021	Exercise....	13,965	...3,613,245	258.73.....	82,675	.....	.....	.....516,996	231,130	.....	.....	.....	.....(35,231)	.....	.....(202,945)	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	04/30/2021	05/04/2021	Exercise....	.....	.....	279.59.....	.....	.....	.....	.....(225,679)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	05/03/2021	05/05/2021	Exercise....	5,831	...1,508,931	258.78.....	34,111	.....	.....	.....216,328	93,932	.....	.....	.....	.....(11,818)	.....	.....(82,114)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	05/03/2021	05/05/2021	Exercise....	.....	.....	278.73.....	.....	.....	.....	.....(100,001)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	05/05/2021	05/07/2021	Exercise....	11,769	...3,047,841	258.97.....	68,378	.....	.....	.....449,226	190,335	.....	.....	.....	.....(23,941)	.....	.....(166,394)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	05/05/2021	05/07/2021	Exercise....	.....	.....	279.39.....	.....	.....	.....	.....(208,901)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	05/07/2021	05/11/2021	Exercise....	8,466	...2,195,511	259.33.....	48,257	.....	.....	.....338,559	135,992	.....	.....	.....	.....(17,071)	.....	.....(118,921)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/13/2020	05/07/2021	05/11/2021	Exercise....			280.09.....				(162,803)								03.....	

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

E19.84

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/18/2020	05/15/2023	03/10/2021	Sale.....	83,294	..30,840,525	370.26.....	1,111,978	.....	.....861,859	1,410,550	...	.....	.....	.....(880,826)	.....	.....(529,724)	.....	03.....
MAY 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	05/18/2020	05/14/2021	05/18/2021	Exercise...	59,663,014	..59,663,014	2,863.7.....	3,793,374	.....	.....864,428	.....	...	.....	.....	.....2,130,582	.....	...(5,532,257)	.....	03.....
MAY 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	05/18/2020	05/14/2021	05/18/2021	Exercise...	58,021,658	..58,021,658	2,863.7.....	3,816,665	.....	.....6,518,184	.....	...	.....	.....	.....(1,393,421)	.....	...(5,089,480)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/14/2021	05/18/2021	Exercise...	18,840	...6,874,467	364.88.....	159,201	.....	.....540,153	288,474	...	.....	.....	.....(59,588)	.....	.....(228,886)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/14/2021	05/18/2021	Maturity....	.....	.....	400.64.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/17/2021	05/19/2021	Exercise...	14,739	...5,378,918	364.95.....	124,248	.....	.....425,509	224,802	...	.....	.....	.....(47,152)	.....	.....(177,650)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/17/2021	05/19/2021	Maturity....	.....	.....	400.51.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/18/2021	05/20/2021	Exercise...	6,250	...2,275,902	364.17.....	54,746	.....	.....185,237	99,101	...	.....	.....	.....(20,871)	.....	.....(78,230)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/18/2021	05/20/2021	Maturity....	.....	.....	398.36.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/19/2021	05/21/2021	Exercise...	2,386	867,536	363.55.....	19,639	.....	.....67,007	35,018	...	.....	.....	.....(7,521)	.....	.....(27,497)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/19/2021	05/21/2021	Exercise...	.....	.....	386.68.....	.....	.....	.....(11,812)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/20/2021	05/24/2021	Exercise...	13,885	...5,061,558	364.54.....	120,103	.....	.....391,690	216,553	...	.....	.....	.....(46,195)	.....	.....(170,358)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/20/2021	05/24/2021	Maturity....	.....	.....	399.72.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/10/2021	05/12/2021	Exercise...	17,958	...6,548,579	364.66.....	152,284	.....	.....541,614	277,791	...	.....	.....	.....(55,924)	.....	.....(221,867)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/10/2021	05/12/2021	Maturity....	.....	.....	399.84.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/11/2021	05/13/2021	Exercise...	11,378	...4,134,611	363.39.....	103,311	.....	.....337,127	188,295	...	.....	.....	.....(38,123)	.....	.....(150,172)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/11/2021	05/13/2021	Maturity....	.....	.....	397.98.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/12/2021	05/14/2021	Exercise...	3,375	...1,226,756	363.45.....	26,327	.....	.....94,779	46,634	...	.....	.....	.....(9,763)	.....	.....(36,871)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/12/2021	05/14/2021	Exercise...	.....	.....	383.52.....	.....	.....	.....(27,036)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/13/2021	05/17/2021	Exercise...	11,683	...4,248,099	363.61.....	105,265	.....	.....323,856	191,270	...	.....	.....	.....(39,216)	.....	.....(152,054)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/13/2021	05/17/2021	Maturity....	.....	.....	398.43.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/14/2021	05/18/2021	Exercise...	11,339	...4,124,850	363.78.....	100,576		337,558	182,772	...			(37,645)		(145,127)		03.....

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

E19.85

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/14/2021	05/18/2021	Maturity....	.....	.....	396.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/14/2021	05/18/2021	Exercise....	10,029	...3,655,341	364.48.....	86,349	.....	.....	.....291,541	156,622	.....	.....	.....	.....(32,320)	.....	.....(124,302)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/14/2021	05/18/2021	Maturity....	.....	.....	399.28.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/07/2021	05/11/2021	Exercise....	17,040	...6,205,359	364.16.....	147,739	.....	.....	.....539,493	270,027	.....	.....	.....	.....(53,455)	.....	.....(216,572)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/07/2021	05/11/2021	Maturity....	.....	.....	398.22.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/07/2021	05/11/2021	Exercise....	18,708	...6,815,428	364.31.....	161,261	.....	.....	.....589,482	294,879	.....	.....	.....	.....(58,349)	.....	.....(236,530)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/07/2021	05/11/2021	Maturity....	.....	.....	399.35.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/07/2021	05/11/2021	Exercise....	16,074	...5,860,489	364.59.....	136,791	.....	.....	.....501,997	249,810	.....	.....	.....	.....(49,494)	.....	.....(200,316)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/21/2020	05/07/2021	05/11/2021	Maturity....	.....	.....	400.25.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/28/2020	05/14/2021	05/18/2021	Exercise....	30,288	..11,055,532	365.01.....	254,725	.....	.....	.....6,962,599	465,814	.....	.....	.....	.....(3,659,186)	.....	.....(368,568)	.....	03.....
APR 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/28/2020	04/15/2021	04/19/2021	Exercise....	11,536	...4,196,729	363.79.....	99,788	.....	.....	.....337,316	188,422	.....	.....	.....	.....(32,539)	.....	.....(155,883)	.....	03.....
MAR 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/28/2020	03/15/2021	03/17/2021	Exercise....	4,608	...1,681,104	364.8.....	35,622	.....	.....	.....115,115	70,145	.....	.....	.....	.....(9,059)	.....	.....(61,086)	.....	03.....
FEB 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/28/2020	02/16/2021	02/18/2021	Maturity....	3,331	...1,299,216	390.06.....	2,665	.....	.....	.....	.....689	.....	.....	.....	.....(475)	.....	.....(214)	.....	03.....
JAN 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/28/2020	01/15/2021	01/20/2021	Maturity....	26	10,314	391.28.....	15	.....	.....	.....	.....	.....	.....	.....	.....(1)	.....	.....1	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/29/2020	05/22/2023	03/10/2021	Sale.....	77,091	..28,418,767	368.64.....	1,102,399	.....	.....	.....1,104,087	1,386,930	.....	.....	.....	.....(883,541)	.....	.....(503,389)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	05/28/2021	06/02/2021	Exercise....	42,354	..15,474,351	365.36.....	317,653	.....	.....	.....1,262,564	631,946	.....	.....	.....	.....(131,320)	.....	.....(500,626)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	05/28/2021	06/02/2021	Maturity....	.....	.....	400.52.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	05/28/2021	06/02/2021	Exercise....	14,497	...5,295,648	365.3.....	108,290	.....	.....	.....433,017	215,143	.....	.....	.....	.....(44,768)	.....	.....(170,375)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	05/28/2021	06/02/2021	Maturity....	.....	.....	398.16.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	06/01/2021	06/03/2021	Exercise....	9,742	...3,551,642	364.56.....	76,282	.....	.....	.....306,882	151,195	.....	.....	.....	.....(32,031)	.....	.....(119,164)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	06/01/2021	06/03/2021	Maturity....	.....	.....	398.33.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/04/2020	06/02/2021	06/04/2021	Exercise....	3,180	...1,158,553	364.35.....	21,877	.....	.....	.....102,135	41,115	.....	.....	.....	.....(9,220)	.....	.....(31,895)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.86

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	06/02/2021	06/04/2021	Exercise...	.....	.....	383.9.....	.....	.....	.....	.....(39,970)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	06/03/2021	06/07/2021	Exercise...	10,158	...3,691,210	363.38.....	85,429	.....	.....	.....326,884	168,352	...	.....	.....	.....(36,144)	.....	.....(132,208)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	06/03/2021	06/07/2021	Maturity....	.....	.....	398.11.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/21/2021	05/25/2021	Exercise...	14,472	...5,286,087	365.26.....	107,962	.....	.....	.....399,141	216,649	...	.....	.....	.....(43,370)	.....	.....(173,279)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/21/2021	05/25/2021	Maturity....	.....	.....	400.14.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/24/2021	05/26/2021	Exercise...	28,241	..10,317,956	365.36.....	210,392	.....	.....	.....815,869	421,572	...	.....	.....	.....(85,583)	.....	.....(335,989)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/24/2021	05/26/2021	Maturity....	.....	.....	401.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/25/2021	05/27/2021	Exercise...	6,158	...2,249,698	365.34.....	45,937	.....	.....	.....177,592	91,832	...	.....	.....	.....(18,763)	.....	.....(73,069)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/25/2021	05/27/2021	Maturity....	.....	.....	400.18.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/26/2021	05/28/2021	Exercise...	3,939	...1,435,024	364.32.....	26,588	.....	.....	.....119,585	50,155	...	.....	.....	.....(10,905)	.....	.....(39,250)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/26/2021	05/28/2021	Exercise...	.....	.....	383.14.....	.....	.....	.....	.....(45,455)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/27/2021	06/01/2021	Exercise...	5,166	...1,884,875	364.87.....	29,910	.....	.....	.....156,526	53,187	...	.....	.....	.....(12,317)	.....	.....(40,870)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/27/2021	06/01/2021	Exercise...	.....	.....	378.91.....	.....	.....	.....	.....(83,997)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/28/2021	06/02/2021	Exercise...	17,323	...6,304,332	363.92.....	139,973	.....	.....	.....541,356	277,288	...	.....	.....	.....(57,865)	.....	.....(219,423)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/28/2021	06/02/2021	Maturity....	.....	.....	397.13.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/19/2021	05/21/2021	Exercise...	271	98,764	364.7.....	1,595	.....	.....	.....7,293	2,904	...	.....	.....	.....(635)	.....	.....(2,269)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/19/2021	05/21/2021	Exercise...	.....	.....	379.29.....	.....	.....	.....	.....(3,342)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/21/2021	05/25/2021	Exercise...	12,790	...4,661,403	364.45.....	99,380	.....	.....	.....363,115	198,841	...	.....	.....	.....(39,923)	.....	.....(158,918)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/21/2021	05/25/2021	Maturity....	.....	.....	397.45.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/21/2021	05/25/2021	Exercise...	29,974	..10,941,438	365.03.....	226,304	.....	.....	.....833,579	454,290	...	.....	.....	.....(90,909)	.....	.....(363,381)	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/04/2020	05/21/2021	05/25/2021	Maturity....	.....	.....	399.71.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	06/12/2020	06/05/2023	03/10/2021	Sale.....	67,504	..24,811,869	367.56.....	992,313	.....	.....	.....856,591	1,266,934	...	.....	.....	.....(808,079)	.....	.....(458,855)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.87

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 IUL Rainbow	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	06/16/2020	06/15/2021	06/17/2021	Exercise...	60,760,340	.60,760,340	3,066.59	3,759,850	.....	.....7,291,241	.....	.....	.....	.....	.....(1,714,656)	.....	.....(5,346,621)	.....	03.....
JUN 21 IUL Rainbow	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/16/2020	06/15/2021	06/17/2021	Exercise...	59,072,824	.59,072,824	3,066.59	3,609,350	.....	.....6,453,706	.....	.....	.....	.....	.....(1,646,021)	.....	.....(4,658,770)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/17/2020	06/15/2021	06/17/2021	Exercise...	16,416	5,995,897	365.25.....	141,341	.....	.....530,068	252,802	.....	.....	.....	.....(64,636)	.....	.....(188,167)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/11/2021	06/15/2021	Exercise...	17,127	6,250,601	364.95.....	144,726	.....	.....560,918	262,608	.....	.....	.....	.....(65,491)	.....	.....(197,117)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/11/2021	06/15/2021	Maturity....	.....	.....	400.64.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/14/2021	06/16/2021	Exercise...	16,519	6,029,056	364.97.....	139,588	.....	.....546,129	252,955	.....	.....	.....	.....(63,801)	.....	.....(189,154)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/14/2021	06/16/2021	Maturity....	.....	.....	400.44.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/15/2021	06/17/2021	Exercise...	15,020	5,475,289	364.54.....	123,913	.....	.....495,651	222,205	.....	.....	.....	.....(56,823)	.....	.....(165,383)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/15/2021	06/17/2021	Exercise...	.....	.....	391.98.....	.....	.....	.....(83,510)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/16/2021	06/18/2021	Exercise...	4,071	1,484,733	364.68.....	31,431	.....	.....133,621	55,208	.....	.....	.....	.....(14,459)	.....	.....(40,749)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/16/2021	06/18/2021	Exercise...	.....	.....	387.07.....	.....	.....	.....(42,464)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/17/2021	06/21/2021	Exercise...	10,593	3,858,960	364.29.....	91,418	.....	.....333,259	164,285	.....	.....	.....	.....(42,193)	.....	.....(122,092)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/17/2021	06/21/2021	Exercise...	.....	.....	395.49.....	.....	.....	.....(2,754)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/07/2021	06/09/2021	Exercise...	14,294	5,183,951	362.67.....	135,363	.....	.....487,992	245,866	.....	.....	.....	.....(60,416)	.....	.....(185,450)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/07/2021	06/09/2021	Maturity....	.....	.....	397.81.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/08/2021	06/10/2021	Exercise...	9,123	3,307,623	362.55.....	85,667	.....	.....316,302	154,955	.....	.....	.....	.....(38,368)	.....	.....(116,587)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/08/2021	06/10/2021	Exercise...	.....	.....	394.52.....	.....	.....	.....(24,633)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/09/2021	06/11/2021	Exercise...	10,908	3,970,046	363.97.....	73,190	.....	.....358,970	120,564	.....	.....	.....	.....(32,895)	.....	.....(87,670)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/09/2021	06/11/2021	Exercise...	.....	.....	379.04.....	.....	.....	.....(194,592)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/10/2021	06/14/2021	Exercise...	7,865	2,856,728	363.23.....	68,266	.....	.....266,223	121,974	.....	.....	.....	.....(30,787)	.....	.....(91,187)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/10/2021	06/14/2021	Exercise...	.....	.....	389.5.....	.....	.....	.....(59,615)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/18/2020	06/11/2021	06/15/2021	Exercise...	16,294	5,941,284	364.64.....	139,636		538,665	253,436				(63,188)		(190,248)		03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/25/2021	06/29/2021	Exercise....	19,996	7,310,629	365.6.....	171,568	.....	.....	.....638,080	293,862	...	.....	.....	.....(83,645)	.....	.....(210,217)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/25/2021	06/29/2021	Maturity....	.....	.....	398.99.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/25/2021	06/29/2021	Exercise....	20,357	7,442,607	365.6.....	173,851	.....	.....	.....649,600	297,405	...	.....	.....	.....(84,759)	.....	.....(212,646)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/25/2021	06/29/2021	Maturity....	.....	.....	397.93.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/18/2021	06/22/2021	Exercise....	18,322	6,682,265	364.72.....	162,879	.....	.....	.....533,709	280,465	...	.....	.....	.....(77,759)	.....	.....(202,706)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/18/2021	06/22/2021	Maturity....	.....	.....	397.25.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/18/2021	06/22/2021	Exercise....	15,644	5,707,597	364.85.....	138,447	.....	.....	.....453,667	238,490	...	.....	.....	.....(66,095)	.....	.....(172,395)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/18/2021	06/22/2021	Maturity....	.....	.....	397.84.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/18/2021	06/22/2021	Exercise....	16,219	5,923,529	365.22.....	142,241	.....	.....	.....464,352	245,269	...	.....	.....	.....(67,906)	.....	.....(177,363)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/18/2021	06/22/2021	Maturity....	.....	.....	400.75.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	05/14/2021	05/18/2021	Exercise....	10,006	2,597,875	259.62.....	59,138	.....	.....	.....364,335	153,576	...	.....	.....	.....(24,841)	.....	.....(128,735)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	05/14/2021	05/18/2021	Exercise....	.....	.....	279.2.....	.....	.....	.....	.....(168,409)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/01/2021	06/03/2021	Exercise....	8,757	2,270,829	259.32.....	54,030	.....	.....	.....339,766	135,600	...	.....	.....	.....(24,369)	.....	.....(111,231)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/01/2021	06/03/2021	Exercise....	.....	.....	279.29.....	.....	.....	.....	.....(164,892)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/02/2021	06/04/2021	Exercise....	5,695	1,475,797	259.16.....	35,876	.....	.....	.....222,486	89,919	...	.....	.....	.....(16,240)	.....	.....(73,679)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/02/2021	06/04/2021	Exercise....	.....	.....	279.68.....	.....	.....	.....	.....(105,634)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/04/2021	06/08/2021	Exercise....	6,978	1,794,196	257.12.....	51,289	.....	.....	.....289,380	119,888	...	.....	.....	.....(23,381)	.....	.....(96,507)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/04/2021	06/08/2021	Exercise....	.....	.....	278.28.....	.....	.....	.....	.....(141,724)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/07/2021	06/09/2021	Exercise....	8,243	2,118,181	256.98.....	61,242	.....	.....	.....339,842	142,449	...	.....	.....	.....(28,211)	.....	.....(114,238)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/07/2021	06/09/2021	Exercise....	.....	.....	278.27.....	.....	.....	.....	.....(164,357)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/08/2021	06/10/2021	Exercise....	8,507	2,192,788	257.77.....	60,058	.....	.....	.....347,501	144,189	...	.....	.....	.....(27,759)	.....	.....(116,430)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/29/2020	06/08/2021	06/10/2021	Exercise....			279.32.....				(164,180)		...							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	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/23/2021	06/25/2021	Exercise....	11,957	3,107,115	259.86.....	70,426	.....	.....442,165	168,095	.....	.....	.....	.....(34,135)	.....	.....(133,960)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/23/2021	06/25/2021	Exercise....	.....	.....	277.77.....	.....	.....	.....(228,018)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/18/2021	05/20/2021	Exercise....	9,646	2,500,235	259.2.....	59,612	.....	.....360,952	153,247	.....	.....	.....	.....(25,469)	.....	.....(127,779)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/18/2021	05/20/2021	Exercise....	.....	.....	279.62.....	.....	.....	.....(163,981)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/21/2021	05/25/2021	Exercise....	16,717	4,337,978	259.5.....	102,306	.....	.....592,773	266,948	.....	.....	.....	.....(44,249)	.....	.....(222,699)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/21/2021	05/25/2021	Exercise....	.....	.....	280.72.....	.....	.....	.....(238,046)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/24/2021	05/26/2021	Exercise....	10,205	2,649,169	259.6.....	61,331	.....	.....369,822	157,564	.....	.....	.....	.....(26,843)	.....	.....(130,721)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/24/2021	05/26/2021	Exercise....	.....	.....	279.65.....	.....	.....	.....(165,216)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/25/2021	05/27/2021	Exercise....	5,574	1,446,688	259.53.....	33,613	.....	.....199,503	85,671	.....	.....	.....	.....(14,769)	.....	.....(70,902)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/25/2021	05/27/2021	Exercise....	.....	.....	279.33.....	.....	.....	.....(89,132)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/26/2021	05/28/2021	Exercise....	8,252	2,137,402	259.03.....	52,315	.....	.....301,264	132,376	.....	.....	.....	.....(23,076)	.....	.....(109,300)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/26/2021	05/28/2021	Exercise....	.....	.....	279.81.....	.....	.....	.....(129,797)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/28/2021	06/02/2021	Exercise....	14,026	3,640,090	259.52.....	86,402	.....	.....505,225	223,343	.....	.....	.....	.....(38,402)	.....	.....(184,941)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/28/2021	06/02/2021	Exercise....	.....	.....	280.85.....	.....	.....	.....(206,045)	.....	.....	.....	.....	.....	.....	.....	03.....	
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/28/2021	06/02/2021	Exercise....	9,336	2,422,964	259.53.....	57,230	.....	.....336,188	146,968	.....	.....	.....	.....(25,435)	.....	.....(121,533)	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	05/28/2021	06/02/2021	Exercise....	.....	.....	280.37.....	.....	.....	.....(141,627)	.....	.....	.....	.....	.....	.....	.....	03.....	
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/25/2021	06/29/2021	Exercise....	10,000	2,603,964	260.4.....	57,399	.....	.....369,695	140,789	.....	.....	.....	.....(27,984)	.....	.....(112,805)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/25/2021	06/29/2021	Exercise....	.....	.....	279.....	.....	.....	.....(183,697)	.....	.....	.....	.....	.....	.....	.....	03.....	
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/25/2021	06/29/2021	Exercise....	8,412	2,190,332	260.38.....	47,865	.....	.....311,162	115,661	.....	.....	.....	.....(23,335)	.....	.....(92,326)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/25/2021	06/29/2021	Exercise....	.....	.....	278.22.....	.....	.....	.....(161,091)	.....	.....	.....	.....	.....	.....	.....	03.....	
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/28/2021	06/30/2021	Exercise....	8,290	2,159,483	260.49.....	47,088	.....	.....307,976	114,615	.....	.....	.....	.....(23,156)	.....	.....(91,459)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/29/2020	06/28/2021	06/30/2021	Exercise....			278.68.....			(157,180)								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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/07/2020	06/26/2023	03/10/2021	Sale.....	102,941	..38,239,590	371.47.....	1,408,236	.....	.....	.....1,061,783	1,694,632	...	.....	.....	.....(1,178,294)	.....	.....(516,338)	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/07/2020	07/03/2023	03/10/2021	Sale.....	86,776	..32,213,940	371.23.....	1,200,983	.....	.....	.....925,924	1,444,675	...	.....	.....	.....(1,006,140)	.....	.....(438,535)	.....	03.....
JUL 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/16/2020	07/15/2021	07/19/2021	Exercise...	51,039,016	..51,039,016	3,266.56.....	2,571,856	.....	.....	.....6,024,665	.....	...	.....	.....	.....(1,384,845)	.....	.....(3,899,011)	.....	03.....
JUL 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	07/16/2020	07/15/2021	07/19/2021	Exercise...	50,472,277	..50,472,277	3,226.56.....	2,582,666	.....	.....	.....5,413,659	.....	...	.....	.....	.....(1,390,666)	.....	.....(3,575,316)	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/17/2020	07/15/2021	07/19/2021	Exercise...	9,731	..31,114,236	3,197.52.....	1,283,193	.....	.....	.....11,262,041	1,897,527	...	.....	.....	.....(692,853)	.....	.....(1,204,674)	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/17/2020	07/15/2021	07/19/2021	Exercise...	.....	.....	3,437.33.....	.....	.....	.....	.....(8,978,553)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/17/2020	07/15/2021	07/19/2021	Exercise...	6,091	..19,476,510	3,197.52.....	976,895	.....	.....	.....7,042,903	1,486,793	...	.....	.....	.....(527,470)	.....	.....(959,323)	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/17/2020	07/15/2021	07/19/2021	Exercise...	.....	.....	3,501.28.....	.....	.....	.....	.....(5,230,757)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/17/2020	07/15/2021	07/19/2021	Exercise...	8,448	..27,011,210	3,197.52.....	1,410,656	.....	.....	.....9,765,349	2,163,671	...	.....	.....	.....(761,676)	.....	.....(1,401,995)	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	07/17/2020	07/15/2021	07/19/2021	Exercise...	.....	.....	3,517.27.....	1,410,656	.....	.....	.....(7,119,257)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/09/2021	07/13/2021	Exercise...	14,498	...5,319,487	366.91.....	126,278	.....	.....	.....459,763	196,939	...	.....	.....	.....(67,776)	.....	.....(129,163)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/09/2021	07/13/2021	Exercise...	.....	.....	398.51.....	.....	.....	.....	.....(4,494)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/09/2021	07/13/2021	Exercise...	12,704	...4,666,410	367.33.....	109,759	.....	.....	.....397,542	171,286	...	.....	.....	.....(58,911)	.....	.....(112,375)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/09/2021	07/13/2021	Maturity....	.....	.....	401.93.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/12/2021	07/14/2021	Exercise...	11,774	...4,327,019	367.51.....	101,255	.....	.....	.....372,332	157,742	...	.....	.....	.....(54,740)	.....	.....(103,002)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/12/2021	07/14/2021	Maturity....	.....	.....	402.79.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/13/2021	07/15/2021	Exercise...	9,225	...3,377,744	366.14.....	83,581	.....	.....	.....304,292	130,088	...	.....	.....	.....(45,292)	.....	.....(84,796)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/13/2021	07/15/2021	Exercise...	.....	.....	397.15.....	.....	.....	.....	.....(21,034)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/14/2021	07/16/2021	Exercise...	5,171	...1,898,724	367.16.....	38,423	.....	.....	.....162,482	57,448	...	.....	.....	.....(20,870)	.....	.....(36,578)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/14/2021	07/16/2021	Exercise...	.....	.....	386.41.....	.....	.....	.....	.....(64,332)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/15/2021	07/19/2021	Exercise...	10,592	...3,886,125	366.88.....	91,412	.....	.....	.....322,564	141,440	...	.....	.....	.....(49,769)	.....	.....(91,671)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/15/2021	07/19/2021	Exercise...			395.99.....				(17,795)		...						03.....	

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	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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/02/2021	07/07/2021	Exercise....	18,552	6,791,945	366.11.....	170,490	.....	.....	.....602,249	267,817	...	.....	.....	.....(89,913)	.....	.....(177,904)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/02/2021	07/07/2021	Maturity....	.....	.....	401.32.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/02/2021	07/07/2021	Exercise....	26,712	9,775,169	365.94.....	247,358	.....	.....	.....871,713	388,517	...	.....	.....	.....(130,450)	.....	.....(258,067)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/02/2021	07/07/2021	Maturity....	.....	.....	400.72.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/06/2021	07/08/2021	Exercise....	12,229	4,475,493	365.98.....	101,377	.....	.....	.....386,078	155,528	.....	.....	.....	.....(54,010)	.....	.....(101,518)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/06/2021	07/08/2021	Exercise....	.....	.....	388.48.....	.....	.....	.....	.....(112,383)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/07/2021	07/09/2021	Exercise....	4,193	1,536,545	366.46.....	32,495	.....	.....	.....132,653	49,175	...	.....	.....	.....(17,355)	.....	.....(31,820)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/07/2021	07/09/2021	Exercise....	.....	.....	386.44.....	.....	.....	.....	.....(49,435)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/08/2021	07/12/2021	Exercise....	6,636	2,434,380	366.85.....	58,993	.....	.....	.....198,697	92,167	.....	.....	.....	.....(31,585)	.....	.....(60,582)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/08/2021	07/12/2021	Maturity....	.....	.....	402.19.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/09/2021	07/13/2021	Exercise....	13,201	4,848,020	367.25.....	114,452	.....	.....	.....414,150	178,645	...	.....	.....	.....(61,429)	.....	.....(117,216)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/09/2021	07/13/2021	Maturity....	.....	.....	401.65.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	06/29/2021	07/01/2021	Exercise....	19,141	7,000,755	365.75.....	174,756	.....	.....	.....606,764	275,125	.....	.....	.....	.....(91,442)	.....	.....(183,683)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	06/29/2021	07/01/2021	Exercise....	.....	.....	396.76.....	.....	.....	.....	.....(13,207)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/16/2021	07/20/2021	Exercise....	14,781	5,428,349	367.26.....	127,409	.....	.....	.....431,593	197,348	...	.....	.....	.....(69,529)	.....	.....(127,819)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/16/2021	07/20/2021	Maturity....	.....	.....	398.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/16/2021	07/20/2021	Exercise....	13,766	5,053,761	367.11.....	117,152	.....	.....	.....404,103	180,922	...	.....	.....	.....(63,930)	.....	.....(116,992)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/16/2021	07/20/2021	Exercise....	.....	.....	395.81.....	.....	.....	.....	.....(13,904)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/16/2021	07/20/2021	Exercise....	11,669	4,290,319	367.67.....	100,120	.....	.....	.....335,966	155,179	...	.....	.....	.....(54,636)	.....	.....(100,543)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/16/2021	07/20/2021	Maturity....	.....	.....	402.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/19/2021	07/21/2021	Exercise....	11,762	4,321,807	367.45.....	101,856	.....	.....	.....304,031	157,783	...	.....	.....	.....(55,965)	.....	.....(101,818)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/20/2020	07/19/2021	07/21/2021	Maturity....			401.65.....													03.....

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	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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	06/30/2021	07/02/2021	Exercise....	4,005	...1,466,543	366.2.....	31,878	.....	.....	.....124,508	48,791	...	.....	.....	.....(16,724)	.....	.....(32,067)	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	06/30/2021	07/02/2021	Exercise....	.....	.....	387.12.....	.....	.....	.....	.....(40,728)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/01/2021	07/06/2021	Exercise....	9,122	...3,328,147	364.83.....	88,397	.....	.....	.....300,494	139,006	...	.....	.....	.....(46,498)	.....	.....(92,508)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2020	07/01/2021	07/06/2021	Exercise....	.....	.....	397.43.....	.....	.....	.....	.....(3,102)	.....	.....	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/21/2020	07/15/2021	07/19/2021	Exercise....	15,525	...5,706,905	367.59.....	142,677	.....	.....	.....461,403	212,385	...	.....	.....	.....(77,895)	.....	.....(134,490)	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/21/2020	07/11/2023	03/10/2021	Sale.....	68,282	...25,483,596	373.21.....	950,488	.....	.....	.....984,893	1,061,058	...	.....	.....	.....(807,695)	.....	.....(253,363)	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/21/2020	07/17/2023	03/10/2021	Sale.....	98,867	...36,833,953	372.56.....	1,407,869	.....	.....	.....1,224,725	1,577,006	...	.....	.....	.....(1,197,527)	.....	.....(379,479)	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/04/2020	07/24/2023	03/10/2021	Sale.....	97,861	...36,627,572	374.28.....	1,462,050	.....	.....	.....968,370	1,469,529	...	.....	.....	.....(1,261,086)	.....	.....(208,443)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/29/2021	08/02/2021	Exercise....	12,576	...4,636,346	368.66.....	126,265	.....	.....	.....387,644	158,302	...	.....	.....	.....(74,274)	.....	.....(84,028)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/29/2021	08/02/2021	Maturity....	.....	.....	403.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/30/2021	08/03/2021	Exercise....	22,839	...8,439,345	369.52.....	215,597	.....	.....	.....659,733	268,476	...	.....	.....	.....(127,069)	.....	.....(141,407)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/30/2021	08/03/2021	Maturity....	.....	.....	400.48.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/30/2021	08/03/2021	Exercise....	28,052	...10,380,672	370.05.....	259,482	.....	.....	.....795,900	321,665	...	.....	.....	.....(152,935)	.....	.....(168,730)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/30/2021	08/03/2021	Maturity....	.....	.....	402.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/30/2021	08/03/2021	Exercise....	24,642	...9,133,952	370.66.....	225,724	.....	.....	.....684,310	277,341	...	.....	.....	.....(133,038)	.....	.....(144,303)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/30/2021	08/03/2021	Maturity....	.....	.....	407.1.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	08/02/2021	08/04/2021	Exercise....	14,510	...5,380,267	370.79.....	132,189	.....	.....	.....401,984	162,277	...	.....	.....	.....(78,362)	.....	.....(83,915)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	08/02/2021	08/04/2021	Maturity....	.....	.....	407.09.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	08/03/2021	08/05/2021	Exercise....	6,522	...2,411,107	369.69.....	60,328	.....	.....	.....189,642	75,042	...	.....	.....	.....(35,831)	.....	.....(39,211)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	08/03/2021	08/05/2021	Exercise....	.....	.....	398.91.....	.....	.....	.....	.....(4,631)	.....	.....	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/23/2021	07/27/2021	Exercise....	20,082	...7,396,125	368.29.....	201,627	.....	.....	.....611,175	254,295	...	.....	.....	.....(117,184)	.....	.....(137,111)	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/06/2020	07/23/2021	07/27/2021	Maturity....			400.28.....												03.....	

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	08/18/2020	08/13/2021	08/17/2021	Exercise...	3,887	..13,110,200	3,372.85.....	637,193	.....	.....4,152,422	910,365	...	.....	.....	.....(398,245)	.....	.....(512,119)	.....	03.....
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	08/18/2020	08/13/2021	08/17/2021	Exercise...	.....	.....	3,693.27.....	.....	.....	.....(2,983,490)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	08/18/2020	08/13/2021	08/17/2021	Exercise...	8,494	..28,649,359	3,372.85.....	1,445,613	.....	.....9,067,787	2,082,992	...	.....	.....	.....(903,508)	.....	...(1,179,484)	.....	03.....
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT	08/18/2020	08/13/2021	08/17/2021	Exercise...	.....	.....	3,710.14.....	.....	.....	.....(6,376,443)	.....	...	.....	.....	.....	.....	.....	03.....	
AUG 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/19/2020	08/13/2021	08/17/2021	Exercise...	72,539,683	..72,539,683	3,372.85.....	3,424,598	.....	.....6,478,783	.....	...	.....	.....	.....(2,146,336)	.....	...(3,367,083)	.....	03.....
AUG 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/19/2020	08/13/2021	08/17/2021	Exercise...	..6,564,807	...6,564,807	3,372.85.....	346,819	.....	.....713,179	.....	...	.....	.....	.....(217,365)	.....	.....(359,807)	.....	03.....
AUG 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/19/2020	08/13/2021	08/17/2021	Exercise...	59,696,642	..59,696,642	3,372.85.....	3,220,037	.....	.....6,775,749	.....	...	.....	.....	.....(2,018,129)	.....	...(3,386,779)	.....	03.....
AUG 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/19/2020	08/13/2021	08/17/2021	Exercise...	..4,538,488	...4,538,488	3,372.85.....	224,292	.....	.....438,179	.....	...	.....	.....	.....(140,573)	.....	.....(225,793)	.....	03.....
AUG 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/19/2020	08/13/2021	08/17/2021	Exercise...	..4,214,930	...4,214,930	3,372.85.....	219,724	.....	.....447,714	.....	...	.....	.....	.....(137,710)	.....	.....(227,103)	.....	03.....
AUG 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/19/2020	08/13/2021	08/17/2021	Exercise...	..6,003,709	...6,003,709	3,372.85.....	398,706	.....	.....990,438	.....	...	.....	.....	.....(249,886)	.....	.....(426,335)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/20/2020	08/13/2021	08/17/2021	Exercise...	16,801	...6,192,860	368.6.....	162,130	.....	.....518,779	221,015	...	.....	.....	.....(101,897)	.....	.....(119,118)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	06/29/2021	07/01/2021	Exercise...	17,728	...4,618,957	260.54.....	109,916	.....	.....663,751	245,350	...	.....	.....	.....(64,237)	.....	.....(181,113)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	06/29/2021	07/01/2021	Exercise...	.....	.....	278.84.....	.....	.....	.....(339,322)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/16/2021	07/20/2021	Exercise...	8,247	...2,147,304	260.38.....	50,553	.....	.....306,413	105,623	...	.....	.....	.....(30,643)	.....	.....(74,980)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/16/2021	07/20/2021	Exercise...	.....	.....	276.68.....	.....	.....	.....(174,338)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/19/2021	07/21/2021	Exercise...	11,409	...2,968,811	260.21.....	71,080	.....	.....391,864	147,288	...	.....	.....	.....(43,341)	.....	.....(103,947)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/19/2021	07/21/2021	Exercise...	.....	.....	276.61.....	.....	.....	.....(208,676)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/21/2021	07/23/2021	Exercise...	9,359	...2,439,369	260.64.....	57,559	.....	.....341,562	122,713	...	.....	.....	.....(35,233)	.....	.....(87,480)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/21/2021	07/23/2021	Exercise...	.....	.....	277.86.....	.....	.....	.....(183,907)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/23/2021	07/27/2021	Exercise...	9,205	...2,402,863	261.04.....	54,217	.....	.....344,793	114,987	...	.....	.....	.....(33,315)	.....	.....(81,672)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/23/2021	07/27/2021	Exercise...	.....	.....	277.4.....	.....	.....	.....(197,815)	.....	...	.....	.....	.....	.....	.....	03.....	
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/25/2020	07/27/2021	07/29/2021	Exercise...	12,427	...3,250,007	261.53.....	72,822	.....	.....458,600	159,883	...	.....	.....	.....(45,080)	.....	.....(114,803)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.97

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	07/27/2021	07/29/2021	Exercise...	.....	.....	279.28.....	.....	.....	.....	.....(243,692)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	07/29/2021	08/02/2021	Exercise...	9,321	2,443,341	262.14.....	51,637	.....	.....	.....350,351	113,630	...	.....	.....	.....(32,082)	.....	.....(81,548)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	07/29/2021	08/02/2021	Exercise...	.....	.....	279.07.....	.....	.....	.....	.....(196,854)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	07/30/2021	08/03/2021	Exercise...	14,868	3,909,116	262.92.....	76,868	.....	.....	.....532,502	171,324	...	.....	.....	.....	.....	.....(123,480)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	07/30/2021	08/03/2021	Exercise...	.....	.....	279.21.....	.....	.....	.....	.....(296,916)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/02/2021	08/04/2021	Exercise...	9,090	2,391,993	263.16.....	45,811	.....	.....	.....324,365	101,143	...	.....	.....	.....	.....	.....(72,478)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/02/2021	08/04/2021	Exercise...	.....	.....	278.85.....	.....	.....	.....	.....(186,062)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/04/2021	08/06/2021	Exercise...	11,741	3,089,789	263.17.....	59,056	.....	.....	.....408,222	129,765	...	.....	.....	.....	.....	.....(37,082)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/04/2021	08/06/2021	Exercise...	.....	.....	278.73.....	.....	.....	.....	.....(231,408)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Exercise...	10,030	2,639,864	263.19.....	50,452	.....	.....	.....346,582	110,510	...	.....	.....	.....	.....	.....(31,787)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Exercise...	.....	.....	278.72.....	.....	.....	.....	.....(196,092)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	06/30/2021	07/02/2021	Exercise...	15,257	3,978,016	260.74.....	90,930	.....	.....	.....578,837	198,631	...	.....	.....	.....	.....	.....(53,263)	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	06/30/2021	07/02/2021	Exercise...	.....	.....	277.51.....	.....	.....	.....	.....(322,983)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/10/2021	08/12/2021	Exercise...	11,068	2,915,862	263.46.....	53,235	.....	.....	.....375,159	113,806	...	.....	.....	.....	.....	.....(33,766)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/10/2021	08/12/2021	Exercise...	.....	.....	277.72.....	.....	.....	.....	.....(223,454)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Exercise...	14,267	3,734,450	261.75.....	78,184	.....	.....	.....533,433	159,027	...	.....	.....	.....	.....	.....(49,834)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Exercise...	.....	.....	276.37.....	.....	.....	.....	.....(334,424)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/17/2021	08/19/2021	Exercise...	13,234	3,471,196	262.29.....	71,332	.....	.....	.....473,604	148,495	...	.....	.....	.....	.....	.....(45,757)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/17/2021	08/19/2021	Exercise...	.....	.....	277.54.....	.....	.....	.....	.....(281,227)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Exercise...	14,523	3,820,196	263.04.....	74,795	.....	.....	.....477,535	159,477	...	.....	.....	.....	.....	.....(48,201)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Exercise...	.....	.....	278.52.....	.....	.....	.....	.....(263,161)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	08/25/2020	08/24/2021	08/26/2021	Exercise...	16,156	4,242,855	262.62.....	85,141	.....	.....	.....582,320	176,971	...	.....	.....	.....	.....	.....(55,201)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.98

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/24/2021	08/26/2021	Exercise...	.....	277.7.....	.....	.....	.....	.....(351,390)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/02/2021	07/07/2021	Exercise...	8,529	2,217,993	260.04.....	49,812	.....	.....334,790	99,445	...	.....	.....	.....(29,310)	.....	.....(70,135)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/02/2021	07/07/2021	Exercise...	.....	273.94.....	.....	.....	.....	.....(216,392)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/06/2021	07/08/2021	Exercise...	12,954	3,368,643	260.05.....	77,075	.....	.....482,983	155,411	...	.....	.....	.....(45,756)	.....	.....(109,655)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/06/2021	07/08/2021	Exercise...	.....	274.55.....	.....	.....	.....	.....(296,384)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/07/2021	07/09/2021	Exercise...	8,802	2,289,035	260.06.....	53,076	.....	.....329,675	107,669	...	.....	.....	.....(31,577)	.....	.....(76,092)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/07/2021	07/09/2021	Exercise...	.....	274.97.....	.....	.....	.....	.....(199,452)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/09/2021	07/13/2021	Exercise...	13,908	3,627,005	260.79.....	80,526	.....	.....515,330	168,829	...	.....	.....	.....(48,113)	.....	.....(120,717)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/09/2021	07/13/2021	Exercise...	.....	276.06.....	.....	.....	.....	.....(304,997)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/12/2021	07/14/2021	Exercise...	22,033	5,746,277	260.8.....	128,013	.....	.....830,426	268,051	...	.....	.....	.....(76,967)	.....	.....(191,084)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/12/2021	07/14/2021	Exercise...	.....	276.17.....	.....	.....	.....	.....(496,189)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/13/2021	07/15/2021	Exercise...	11,494	2,991,465	260.26.....	69,540	.....	.....442,905	142,749	...	.....	.....	.....(41,897)	.....	.....(100,852)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/13/2021	07/15/2021	Exercise...	.....	275.71.....	.....	.....	.....	.....(267,928)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/14/2021	07/16/2021	Exercise...	9,727	2,534,002	260.52.....	54,956	.....	.....371,669	109,110	...	.....	.....	.....(33,178)	.....	.....(75,932)	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	07/14/2021	07/16/2021	Exercise...	.....	274.12.....	.....	.....	.....	.....(241,611)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Exercise...	18,897	6,962,778	368.46.....	167,238	.....	.....587,806	243,787	...	.....	.....	.....(106,597)	.....	.....(137,190)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Maturity....	.....	404.37.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/16/2021	08/18/2021	Exercise...	15,423	5,683,224	368.5.....	136,490	.....	.....468,847	198,743	...	.....	.....	.....(87,415)	.....	.....(111,328)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/16/2021	08/18/2021	Maturity....	.....	404.36.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/17/2021	08/19/2021	Exercise...	9,795	3,618,358	369.42.....	76,301	.....	.....282,270	108,704	...	.....	.....	.....(48,943)	.....	.....(59,761)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/17/2021	08/19/2021	Exercise...	.....	394.03.....	.....	.....	.....	.....(51,324)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/18/2021	08/20/2021	Exercise...	6,847	2,537,080	370.52.....	46,083	.....	.....184,965	63,535	...	.....	.....	.....(29,607)	.....	.....(33,928)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.99

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/18/2021	08/20/2021	Exercise...	.....	.....	389.36.....	.....	.....	.....(62,174)	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/19/2021	08/23/2021	Exercise...	20,291	7,504,541	369.85.....	162,123		532,700	232,983				(104,318)		(128,665)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/19/2021	08/23/2021	Maturity....	.....	.....	399.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Exercise...	24,400	9,029,294	370.05.....	197,154		649,814	284,838				(127,054)		(157,784)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Maturity....	.....	.....	403.29.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/09/2021	08/11/2021	Exercise...	19,569	7,260,135	371.01.....	149,700		534,422	217,135				(94,795)		(122,340)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/09/2021	08/11/2021	Maturity....	.....	.....	407.53.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/10/2021	08/12/2021	Exercise...	19,007	7,056,983	371.29.....	130,766		523,808	185,553				(82,942)		(102,611)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/10/2021	08/12/2021	Exercise...	.....	.....	394.34.....	.....	.....	.....(100,735)	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/11/2021	08/13/2021	Exercise...	4,333	1,599,682	369.19.....	31,327		130,598	43,789				(19,903)		(23,886)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/11/2021	08/13/2021	Exercise...	.....	.....	388.72.....	.....	.....	.....(49,656)	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/12/2021	08/16/2021	Exercise...	18,365	6,765,181	368.37.....	159,593		572,391	232,189				(101,560)		(130,630)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/12/2021	08/16/2021	Exercise...	.....	.....	399.84.....	.....	.....	.....(13,590)	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Exercise...	19,368	7,131,868	368.23.....	172,569		606,769	251,711				(109,995)		(141,716)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Maturity....	.....	.....	402.94.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Exercise...	22,900	8,422,698	367.81.....	206,325		726,746	300,445				(131,511)		(168,934)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/13/2021	08/17/2021	Exercise...	.....	.....	400.22.....	.....	.....	.....(9,847)	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Exercise...	18,339	6,818,294	371.79.....	131,491		501,935	190,020				(82,848)		(107,172)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Maturity....	.....	.....	403.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Exercise...	25,103	9,284,743	369.87.....	206,846		672,481	299,058				(133,301)		(165,757)			03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Maturity....	.....	.....	405.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Exercise...	22,228	8,228,220	370.18.....	180,266		588,972	260,600				(116,171)		(144,429)			03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.100

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/20/2021	08/24/2021	Maturity....	.....	405.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/23/2021	08/25/2021	Exercise....	21,324	7,893,564	370.17.....	173,579	.....	601,446	250,236	.....	.....	.....	(112,372)	.....	(137,864)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/23/2021	08/25/2021	Maturity....	.....	405.61.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/24/2021	08/26/2021	Exercise....	12,504	4,621,754	369.63.....	103,156	.....	368,852	148,436	.....	.....	.....	(66,881)	.....	(81,555)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/24/2021	08/26/2021	Maturity....	.....	401.42.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Exercise....	24,845	9,208,977	370.66.....	192,050	.....	706,612	279,572	.....	.....	.....	(121,003)	.....	(158,569)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Maturity....	.....	405.59.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Exercise....	16,497	6,116,650	370.78.....	127,025	.....	467,256	184,857	.....	.....	.....	(80,033)	.....	(104,824)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	08/25/2020	08/06/2021	08/10/2021	Maturity....	.....	406.6.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/27/2021	08/31/2021	Exercise....	19,013	7,022,647	369.37.....	164,838	.....	579,121	228,439	.....	.....	.....	(110,046)	.....	(118,393)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/27/2021	08/31/2021	Exercise....	.....	400.67.....	.....	.....	.....	(10,647)	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/27/2021	08/31/2021	Exercise....	17,799	6,587,210	370.09.....	151,825	.....	529,743	210,828	.....	.....	.....	(101,358)	.....	(109,470)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/27/2021	08/31/2021	Maturity....	.....	406.11.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/30/2021	09/01/2021	Exercise....	24,186	8,953,088	370.18.....	206,063	.....	734,378	285,497	.....	.....	.....	(138,136)	.....	(147,361)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/30/2021	09/01/2021	Maturity....	.....	406.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/31/2021	09/02/2021	Exercise....	16,958	6,266,044	369.5.....	145,332	.....	525,799	200,577	.....	.....	.....	(97,557)	.....	(103,020)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/31/2021	09/02/2021	Exercise....	.....	399.57.....	.....	.....	.....	(40,700)	.....	.....	.....	.....	.....	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	09/01/2021	09/03/2021	Exercise....	4,187	1,553,400	371.04.....	29,181	.....	125,443	38,603	.....	.....	.....	(19,614)	.....	(18,989)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	09/01/2021	09/03/2021	Exercise....	.....	390.62.....	.....	.....	.....	(48,523)	.....	.....	.....	.....	.....	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	09/02/2021	09/07/2021	Exercise....	5,970	2,216,248	371.26.....	41,429	.....	180,830	54,751	.....	.....	.....	(27,885)	.....	(26,866)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	09/02/2021	09/07/2021	Exercise....	.....	391.07.....	.....	.....	.....	(69,844)	.....	.....	.....	.....	.....	.....	.....	03.....	
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/25/2021	08/27/2021	Exercise....	10,606	3,920,156	369.62.....	77,741	.....	316,708	103,307	.....	.....	.....	(51,755)	.....	(51,552)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.101

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/25/2021	08/27/2021	Exercise...	.....	388.63.....	.....	.....	.....	.....(127,271)	.....	...	.....	.....	.....(128,609)	.....	.....(139,517)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/26/2021	08/30/2021	Exercise...	21,700	...8,007,804	369.02.....	192,915	.....	.....643,968	268,126	...	.....	.....	.....(128,609)	.....	.....(139,517)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/26/2021	08/30/2021	Maturity....	.....	.....	401.62.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/27/2021	08/31/2021	Exercise...	28,920	..10,666,519	368.83.....	262,593	.....	.....894,602	365,494	...	.....	.....	.....(175,306)	.....	.....(190,188)	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/03/2020	08/27/2021	08/31/2021	Maturity....	.....	.....	403.44.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	06/15/2021	06/17/2021	Exercise...	5,332	..16,351,303	3,066.59.....	1,048,145	.....	.....6,281,084	1,323,502	...	.....	.....	.....(621,401)	.....	.....(702,101)	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	06/15/2021	06/17/2021	Exercise...	.....	.....	3,357.92.....	.....	.....	.....(4,727,689)	.....	...	.....	.....	.....1	.....	.....	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	06/15/2021	06/17/2021	Exercise...	11,663	..35,765,149	3,066.59.....	2,400,855	.....	.....13,738,592	3,040,038	...	.....	.....	.....(1,423,365)	.....	.....(1,616,674)	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	06/15/2021	06/17/2021	Exercise...	.....	.....	3,373.25.....	.....	.....	...(10,162,066)	.....	...	.....	.....	.....1	.....	.....	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	06/15/2021	06/17/2021	Exercise...	13,050	..40,020,257	3,066.59.....	2,064,640	.....	.....15,373,122	2,581,408	...	.....	.....	.....(1,224,039)	.....	.....(1,357,372)	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	06/15/2021	06/17/2021	Exercise...	.....	.....	3,296.58.....	.....	.....	...(12,371,658)	.....	...	.....	.....	.....2	.....	.....	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	05/14/2021	05/18/2021	Exercise...	4,392	..12,578,545	2,863.7.....	899,226	.....	.....5,779,094	1,093,256	...	.....	.....	.....(485,873)	.....	.....(607,383)	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	05/14/2021	05/18/2021	Exercise...	.....	.....	3,135.75.....	.....	.....	.....(4,584,139)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	05/14/2021	05/18/2021	Exercise...	14,139	..40,490,112	2,863.7.....	3,038,168	.....	.....18,602,801	3,699,202	...	.....	.....	.....(1,641,591)	.....	.....(2,057,611)	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	05/14/2021	05/18/2021	Exercise...	.....	.....	3,150.07.....	.....	.....	...(14,553,790)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	05/14/2021	05/18/2021	Exercise...	8,769	..25,111,413	2,863.7.....	1,432,698	.....	.....11,537,202	1,732,245	...	.....	.....	.....(774,118)	.....	.....(958,127)	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/08/2020	05/14/2021	05/18/2021	Exercise...	.....	.....	3,078.48.....	.....	.....	.....(9,653,824)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JAN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	01/15/2021	01/20/2021	Exercise...	6,298	..20,716,014	3,289.29.....	1,080,047	.....	.....3,188,373	1,881,770	...	.....	.....	.....(127,565)	.....	.....(1,754,205)	.....	03.....
JAN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	01/15/2021	01/20/2021	Exercise...	.....	.....	3,601.77.....	.....	.....	.....(1,220,367)	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	04/15/2021	04/19/2021	Exercise...	4,165	..11,593,168	2,783.36.....	875,685	.....	.....5,586,743	1,040,069	...	.....	.....	.....(423,718)	.....	.....(616,351)	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	04/15/2021	04/19/2021	Exercise...	.....	.....	3,047.78.....	.....	.....	.....(4,485,388)	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	04/15/2021	04/19/2021	Exercise...	9,552	..26,587,156	2,783.36.....	2,107,784	.....	.....12,812,339	2,508,124	...	.....	.....	.....(1,019,896)	.....	.....(1,488,228)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.102

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	04/15/2021	04/19/2021	Exercise...	.....	3,061.7.....	.....	.....	.....	...(10,153,585)	.....	...	.....	.....	.....	.....	.....	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	04/15/2021	04/19/2021	Exercise...	8,693	..24,195,888	2,783.36.....	1,457,825	.....	.....11,659,988	1,720,668	...	.....	.....	.....(705,398)	.....	...(1,015,270)	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	04/15/2021	04/19/2021	Exercise...	.....	2,992.11.....	.....	.....	.....	.....(9,845,314)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JAN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	01/15/2021	01/20/2021	Exercise...	12,796	..42,091,268	3,289.29.....	2,273,803	.....	.....6,478,208	4,009,031	...	.....	.....	.....(268,559)	.....	...(3,740,471)	.....	03.....
JAN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	01/15/2021	01/20/2021	Exercise...	.....	3,618.22.....	.....	.....	.....	.....(2,269,068)	.....	...	.....	.....	.....	.....	.....	.....	03.....
JAN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	01/15/2021	01/20/2021	Exercise...	6,645	..21,856,839	3,289.29.....	953,470	.....	.....3,363,955	1,586,403	...	.....	.....	.....(112,615)	.....	...(1,473,788)	.....	03.....
JAN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	01/15/2021	01/20/2021	Exercise...	.....	3,535.99.....	.....	.....	.....	.....(1,724,671)	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	02/12/2021	02/17/2021	Exercise...	3,427	..11,584,451	3,380.16.....	516,649	.....	.....1,900,959	917,786	...	.....	.....	.....(143,328)	.....	.....(774,458)	.....	03.....
FEB 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	02/12/2021	02/17/2021	Exercise...	.....	3,701.28.....	.....	.....	.....	.....(800,420)	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	02/12/2021	02/17/2021	Exercise...	9,047	..30,580,544	3,380.16.....	1,408,267	.....	.....5,018,138	2,528,357	...	.....	.....	.....(390,681)	.....	...(2,137,676)	.....	03.....
FEB 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	02/12/2021	02/17/2021	Exercise...	.....	3,718.18.....	.....	.....	.....	.....(1,960,048)	.....	...	.....	.....	.....	.....	.....	.....	03.....
FEB 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	02/12/2021	02/17/2021	Exercise...	8,212	..27,756,556	3,380.16.....	1,051,415	.....	.....4,554,734	1,788,156	...	.....	.....	.....(291,683)	.....	...(1,496,473)	.....	03.....
FEB 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	02/12/2021	02/17/2021	Exercise...	.....	3,633.67.....	.....	.....	.....	.....(2,473,008)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	03/15/2021	03/17/2021	Exercise...	4,247	..11,514,244	2,711.02.....	901,298	.....	.....5,330,958	1,064,210	...	.....	.....	.....(358,581)	.....	.....(705,629)	.....	03.....
MAR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	03/15/2021	03/17/2021	Exercise...	.....	2,968.57.....	.....	.....	.....	.....(4,237,092)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	03/15/2021	03/17/2021	Exercise...	15,502	..42,025,798	2,711.02.....	3,454,120	.....	.....19,457,445	4,086,010	...	.....	.....	.....(1,374,220)	.....	...(2,711,790)	.....	03.....
MAR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	03/15/2021	03/17/2021	Exercise...	.....	2,982.12.....	.....	.....	.....	.....(15,254,896)	.....	...	.....	.....	.....	.....	.....	.....	03.....
MAR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	03/15/2021	03/17/2021	Exercise...	9,490	..25,727,390	2,711.02.....	1,604,368	.....	.....11,911,475	1,881,726	...	.....	.....	.....(638,297)	.....	...(1,243,428)	.....	03.....
MAR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	09/10/2020	03/15/2021	03/17/2021	Exercise...	.....	2,914.35.....	.....	.....	.....	.....(9,981,888)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	09/16/2020	09/15/2021	09/17/2021	Exercise...	78,137,976	..78,137,976	3,401.2.....	3,453,699	.....	.....6,698,022	.....	...	.....	.....	.....(2,447,951)	.....	...(3,194,986)	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	09/16/2020	09/15/2021	09/17/2021	Exercise...	..4,062,642	...4,062,642	3,401.2.....	203,132	.....	.....424,557	.....	...	.....	.....	.....(143,978)	.....	.....(194,831)	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	09/16/2020	09/15/2021	09/17/2021	Exercise...	59,853,769	..59,853,769	3,401.2.....	3,070,498	.....	.....6,537,817	.....	...	.....	.....	.....(2,176,343)	.....	...(2,963,246)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.103

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	09/16/2020	09/15/2021	09/17/2021	Exercise...	..4,263,763	...4,263,763	3,401.2.....	198,265	.....	.....395,411	.....	...	.....	.....	.....(140,529)	.....	.....(186,251)	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	09/16/2020	09/15/2021	09/17/2021	Exercise...	..2,184,552	...2,184,552	3,401.2.....	107,698	.....	.....223,151	.....	...	.....	.....	.....(76,336)	.....	.....(103,036)	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	09/16/2020	09/15/2021	09/17/2021	Exercise...	..7,054,324	...7,054,324	3,401.2.....	466,291	.....	.....1,186,598	.....	...	.....	.....	.....(330,503)	.....	.....(442,947)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/17/2020	09/15/2021	09/17/2021	Exercise...	12,580	...4,664,128	370.75.....	106,429	.....	.....389,975	149,559	...	.....	.....	.....(75,644)	.....	.....(73,915)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	3,925	..13,350,866	3,401.2.....	584,130	.....	.....4,114,451	898,571	...	.....	.....	.....(415,167)	.....	.....(483,404)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	3,724.31.....	.....	.....	.....(2,969,794)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	8,037	..27,334,526	3,401.2.....	1,241,434	.....	.....8,414,286	1,925,874	...	.....	.....	.....(882,341)	.....	...(1,043,533)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	3,741.32.....	.....	.....	.....(5,943,644)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	11,044	..37,561,424	3,401.2.....	1,367,747	.....	.....11,633,981	2,037,099	...	.....	.....	.....(972,118)	.....	...(1,064,981)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	3,656.29.....	.....	.....	.....(9,106,425)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	597	...2,030,040	3,401.2.....	79,764	.....	.....627,532	120,218	...	.....	.....	.....(56,691)	.....	.....(63,526)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	3,681.8.....	.....	.....	.....(476,939)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	630	...2,143,470	3,401.2.....	115,763	.....	.....655,918	189,088	...	.....	.....	.....(82,278)	.....	.....(106,811)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	3,843.36.....	.....	.....	.....(401,771)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	749	...2,547,669	3,401.2.....	109,279	.....	.....785,600	167,410	...	.....	.....	.....(77,670)	.....	.....(89,741)	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	09/17/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	3,715.81.....	.....	.....	.....(573,076)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/11/2023	03/10/2021	Sale.....	73,499	..27,698,701	376.86.....	953,277	.....	.....744,200	1,023,842	...	.....	.....	.....(862,156)	.....	.....(161,686)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/10/2021	09/14/2021	Exercise...	15,128	...5,588,722	369.44.....	128,282	.....	.....478,097	182,232	...	.....	.....	.....(90,911)	.....	.....(91,321)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/10/2021	09/14/2021	Exercise...	.....	.....	400.92.....	.....	.....	.....(27,683)	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/13/2021	09/15/2021	Exercise...	27,239	..10,065,760	369.54.....	233,435	.....	.....872,142	332,178	...	.....	.....	.....(165,998)	.....	.....(166,180)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/13/2021	09/15/2021	Maturity....	.....	.....	403.44.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/14/2021	09/16/2021	Exercise...	21,698	...8,033,130	370.22.....	167,511	.....	.....676,512	232,660	...	.....	.....	.....(119,253)	.....	.....(113,408)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.104

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/14/2021	09/16/2021	Exercise...	.....	.....	395.02.....	.....	.....	.....	.....(173,586)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/15/2021	09/17/2021	Exercise...	6,334	...2,347,343	370.6.....	43,641	.....	.....	.....199,374	58,499	...	.....	.....	.....(31,103)	.....	.....(27,396)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/15/2021	09/17/2021	Exercise...	.....	.....	389.45.....	.....	.....	.....	.....(89,245)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/16/2021	09/20/2021	Exercise...	23,499	...8,699,707	370.22.....	187,520	.....	.....	.....720,904	262,906	...	.....	.....	.....(133,796)	.....	.....(129,110)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/16/2021	09/20/2021	Exercise...	.....	.....	398.12.....	.....	.....	.....	.....(105,509)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/17/2021	09/21/2021	Exercise...	32,294	..11,934,449	369.56.....	270,944	.....	.....	.....936,586	381,070	...	.....	.....	.....(193,532)	.....	.....(187,539)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/17/2021	09/21/2021	Exercise...	.....	.....	399.16.....	.....	.....	.....	.....(39,398)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	13,948	...5,151,278	369.33.....	117,857	.....	.....	.....447,538	168,316	...	.....	.....	.....(82,837)	.....	.....(85,479)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	.....	.....	400.59.....	.....	.....	.....	.....(33,335)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/07/2021	09/09/2021	Exercise...	8,170	...3,018,458	369.44.....	70,510	.....	.....	.....257,639	100,908	...	.....	.....	.....(49,796)	.....	.....(51,113)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/07/2021	09/09/2021	Maturity....	.....	.....	405.23.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/08/2021	09/10/2021	Exercise...	9,879	...3,644,842	368.95.....	71,919	.....	.....	.....319,475	96,286	...	.....	.....	.....(50,849)	.....	.....(45,437)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/08/2021	09/10/2021	Exercise...	.....	.....	387.04.....	.....	.....	.....	.....(154,902)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/09/2021	09/13/2021	Exercise...	25,916	...9,571,652	369.33.....	213,550	.....	.....	.....817,953	300,095	...	.....	.....	.....(151,165)	.....	.....(148,930)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/09/2021	09/13/2021	Exercise...	.....	.....	396.36.....	.....	.....	.....	.....(159,903)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/10/2021	09/14/2021	Exercise...	25,096	...9,267,728	369.29.....	216,077	.....	.....	.....796,254	307,751	...	.....	.....	.....(153,130)	.....	.....(154,621)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/10/2021	09/14/2021	Exercise...	.....	.....	402.11.....	.....	.....	.....	.....(16,061)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/10/2021	09/14/2021	Exercise...	24,194	...8,928,456	369.03.....	206,620	.....	.....	.....774,277	292,247	...	.....	.....	.....(146,428)	.....	.....(145,819)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/10/2021	09/14/2021	Exercise...	.....	.....	398.38.....	.....	.....	.....	.....(105,729)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	19,705	...7,280,961	369.5.....	160,792	.....	.....	.....629,978	227,671	...	.....	.....	.....(113,013)	.....	.....(114,658)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	.....	.....	397.18.....	.....	.....	.....	.....(114,288)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	21,402	...7,894,611	368.87.....	181,062	.....	.....	.....696,536	256,352	...	.....	.....	.....(127,261)	.....	.....(129,091)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.105

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	.....	.....	396.82.....	.....	.....	.....(131,837)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	9,978	3,684,639	369.27.....	85,214	.....	.....320,602	121,953	...	.....	.....	.....(59,893)	.....	.....(62,060)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/18/2020	09/03/2021	09/08/2021	Exercise...	.....	.....	401.83.....	.....	.....	.....(11,475)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/25/2021	08/27/2021	Exercise...	5,543	1,454,273	262.38.....	27,103	.....	.....200,934	57,701	...	.....	.....	.....(19,407)	.....	.....(38,294)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/25/2021	08/27/2021	Exercise...	.....	.....	276.22.....	.....	.....	.....(128,755)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/10/2021	09/14/2021	Exercise...	6,583	1,731,224	262.97.....	32,193	.....	.....235,510	70,224	...	.....	.....	.....(23,472)	.....	.....(46,752)	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/10/2021	09/14/2021	Exercise...	.....	.....	277.96.....	.....	.....	.....(143,451)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/14/2021	09/16/2021	Exercise...	6,198	1,632,035	263.33.....	30,059	.....	.....219,260	66,611	...	.....	.....	.....(22,009)	.....	.....(44,602)	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/14/2021	09/16/2021	Exercise...	.....	.....	278.88.....	.....	.....	.....(129,346)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/17/2021	09/21/2021	Exercise...	7,998	2,105,467	263.24.....	38,232	.....	.....274,187	82,522	...	.....	.....	.....(28,080)	.....	.....(54,442)	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/17/2021	09/21/2021	Exercise...	.....	.....	277.81.....	.....	.....	.....(166,124)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/21/2021	09/23/2021	Exercise...	7,107	1,865,988	262.56.....	35,748	.....	.....236,030	74,659	...	.....	.....	.....(26,362)	.....	.....(48,297)	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/21/2021	09/23/2021	Exercise...	.....	.....	277.....	.....	.....	.....(141,641)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/27/2021	09/29/2021	Exercise...	7,065	1,844,912	261.14.....	38,786	.....	.....264,687	76,019	...	.....	.....	.....(28,770)	.....	.....(47,249)	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/27/2021	09/29/2021	Exercise...	.....	.....	275.14.....	.....	.....	.....(175,208)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/27/2021	08/31/2021	Exercise...	6,640	1,748,382	263.33.....	30,940	.....	.....239,869	69,239	...	.....	.....	.....(22,207)	.....	.....(47,032)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/27/2021	08/31/2021	Exercise...	.....	.....	277.98.....	.....	.....	.....(147,928)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/27/2021	08/31/2021	Exercise...	6,191	1,629,084	263.14.....	29,159	.....	.....224,786	64,517	...	.....	.....	.....(20,928)	.....	.....(43,589)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/27/2021	08/31/2021	Exercise...	.....	.....	277.61.....	.....	.....	.....(140,225)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/30/2021	09/01/2021	Exercise...	5,933	1,562,102	263.31.....	27,824	.....	.....216,286	62,102	...	.....	.....	.....(20,040)	.....	.....(42,062)	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/30/2021	09/01/2021	Exercise...	.....	.....	278.06.....	.....	.....	.....(133,779)	.....	...	.....	.....	.....	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/31/2021	09/02/2021	Exercise...	8,035	2,115,953	263.34.....	37,363	.....	.....289,690	82,816	...	.....	.....	.....(26,941)	.....	.....(55,875)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.106

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	08/31/2021	09/02/2021	Exercise...	.....	.....	277.79.....	.....	.....	.....	.....(180,387)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/02/2021	09/07/2021	Exercise...	5,123	1,350,398	263.59.....	23,413	.....	.....	.....183,743	52,166	...	.....	.....	.....(16,921)	(35,245)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/02/2021	09/07/2021	Exercise...	.....	.....	278.02.....	.....	.....	.....	.....(114,194)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/03/2021	09/08/2021	Exercise...	6,721	1,765,345	262.67.....	33,604	.....	.....	.....249,564	73,830	...	.....	.....	.....(24,314)	(49,516)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/03/2021	09/08/2021	Exercise...	.....	.....	277.98.....	.....	.....	.....	.....(153,032)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/03/2021	09/08/2021	Exercise...	6,938	1,820,840	262.46.....	35,174	.....	.....	.....258,980	76,669	...	.....	.....	.....(25,449)	(51,220)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/03/2021	09/08/2021	Exercise...	.....	.....	277.72.....	.....	.....	.....	.....(159,773)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/08/2021	09/10/2021	Exercise...	6,631	1,741,488	262.62.....	33,355	.....	.....	.....237,252	72,168	...	.....	.....	.....(24,267)	(47,901)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/08/2021	09/10/2021	Exercise...	.....	.....	277.73.....	.....	.....	.....	.....(143,765)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/21/2021	09/23/2021	Exercise...	14,843	5,458,636	367.76.....	124,235	.....	.....	.....430,624	185,132	...	.....	.....	.....(91,615)	(93,517)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/21/2021	09/23/2021	Exercise...	.....	.....	394.46.....	.....	.....	.....	.....(62,934)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/22/2021	09/24/2021	Exercise...	5,356	1,974,750	368.7.....	38,135	.....	.....	.....161,615	54,140	...	.....	.....	.....(28,150)	(25,990)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/22/2021	09/24/2021	Exercise...	.....	.....	387.67.....	.....	.....	.....	.....(68,878)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/23/2021	09/27/2021	Exercise...	21,921	8,037,824	366.67.....	198,167	.....	.....	.....706,932	296,229	...	.....	.....	.....(146,424)	(149,805)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/23/2021	09/27/2021	Exercise...	.....	.....	395.54.....	.....	.....	.....	.....(120,566)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/24/2021	09/28/2021	Exercise...	56,052	..20,558,588	366.78.....	513,432	.....	.....	.....1,773,538	773,459	...	.....	.....	.....(379,741)	(393,718)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/24/2021	09/28/2021	Exercise...	.....	.....	398.03.....	.....	.....	.....	.....(143,492)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/24/2021	09/28/2021	Exercise...	20,716	7,604,725	367.09.....	184,167	.....	.....	.....650,389	275,879	...	.....	.....	.....(136,212)	(139,667)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/24/2021	09/28/2021	Exercise...	.....	.....	396.37.....	.....	.....	.....	.....(87,423)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/27/2021	09/29/2021	Exercise...	21,697	7,963,851	367.05.....	197,659	.....	.....	.....680,750	298,231	...	.....	.....	.....(146,615)	(151,616)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/27/2021	09/29/2021	Exercise...	.....	.....	399.24.....	.....	.....	.....	.....(30,376)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/28/2020	09/17/2021	09/21/2021	Exercise...	25,466	9,413,850	369.66.....	195,326	.....	.....	.....739,040	296,394	...	.....	.....	.....(143,460)	(152,934)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.107

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/28/2020	09/17/2021	09/21/2021	Exercise...	.....	.....	398.43.....	.....	.....	.....	.....(49,659)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/28/2020	09/17/2021	09/21/2021	Exercise...	14,915	5,518,602	370.....	114,101	.....	.....	.....427,838	174,426	...	.....	.....	.....(83,803)	.....	.....(90,623)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/28/2020	09/17/2021	09/21/2021	Maturity....	.....	.....	401.23.....	.....	.....	.....	.....(20,583)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/28/2020	09/20/2021	09/22/2021	Exercise...	19,999	7,400,315	370.04.....	153,990	.....	.....	.....526,627	235,127	...	.....	.....	.....(113,444)	.....	.....(121,683)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	09/28/2020	09/20/2021	09/22/2021	Maturity....	.....	.....	402.09.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/05/2021	10/07/2021	Exercise...	10,273	3,784,966	368.43.....	88,761	.....	.....	.....265,118	121,878	...	.....	.....	.....(68,164)	.....	.....(53,714)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/05/2021	10/07/2021	Exercise...	.....	.....	393.9.....	.....	.....	.....	.....(27,327)	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/06/2021	10/08/2021	Exercise...	8,786	3,241,027	368.89.....	66,246	.....	.....	.....212,856	87,067	...	.....	.....	.....(50,916)	.....	.....(36,151)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/06/2021	10/08/2021	Exercise...	.....	.....	387.56.....	.....	.....	.....	.....(66,773)	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/07/2021	10/12/2021	Exercise...	14,822	5,473,216	369.26.....	125,247	.....	.....	.....376,235	173,237	...	.....	.....	.....(96,344)	.....	.....(76,893)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/07/2021	10/12/2021	Exercise...	.....	.....	396.36.....	.....	.....	.....	.....(8,745)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	09/29/2021	10/01/2021	Exercise...	7,452	2,751,187	369.21.....	57,377	.....	.....	.....199,446	77,146	...	.....	.....	.....(43,839)	.....	.....(33,307)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	09/29/2021	10/01/2021	Exercise...	.....	.....	389.87.....	.....	.....	.....	.....(60,209)	.....	...	.....	.....	.....	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	09/30/2021	10/04/2021	Exercise...	28,598	..10,534,234	368.36.....	259,667	.....	.....	.....742,184	364,868	...	.....	.....	.....(198,569)	.....	.....(166,299)	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	09/30/2021	10/04/2021	Maturity....	.....	.....	399.35.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/01/2021	10/05/2021	Exercise...	26,788	9,856,486	367.95.....	249,928	.....	.....	.....693,755	351,261	...	.....	.....	.....(191,286)	.....	.....(159,975)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/01/2021	10/05/2021	Maturity....	.....	.....	399.69.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/01/2021	10/05/2021	Exercise...	25,130	9,235,722	367.52.....	236,221	.....	.....	.....661,170	330,143	...	.....	.....	.....(180,795)	.....	.....(149,348)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/01/2021	10/05/2021	Maturity....	.....	.....	397.34.....	.....	.....	.....	.....(15,329)	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/01/2021	10/05/2021	Exercise...	26,138	9,611,822	367.73.....	242,824	.....	.....	.....682,962	339,581	...	.....	.....	.....(185,849)	.....	.....(153,732)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/01/2021	10/05/2021	Maturity....	.....	.....	397.45.....	.....	.....	.....	.....(13,069)	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	10/08/2020	10/04/2021	10/06/2021	Exercise...	19,904	7,320,868	367.8.....	186,107	.....	.....	.....502,686	260,379	...	.....	.....	.....(142,802)	.....	.....(117,577)	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	10/19/2020	10/15/2021	10/19/2021	Exercise...	786	...2,738,950	3,483.34.....	154,618	.....	.....705,200	223,483	...	.....	.....	.....(123,352)	.....	.....(100,131)	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	10/19/2020	10/15/2021	10/19/2021	Exercise...	.....	.....	3,936.17.....	.....	.....	.....(394,793)	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	10/19/2020	10/15/2021	10/19/2021	Exercise...	349	...1,215,163	3,483.34.....	54,271	.....	.....317,100	74,843	...	.....	.....	.....(43,297)	.....	.....(31,547)	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	10/19/2020	10/15/2021	10/19/2021	Exercise...	.....	.....	3,805.55.....	.....	.....	.....(220,721)	.....	...	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/14/2021	10/18/2021	Exercise...	16,233	...6,016,249	370.62.....	133,597	.....	.....449,318	180,373	...	.....	.....	.....(106,803)	.....	.....(73,570)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/14/2021	10/18/2021	Exercise...	.....	.....	399.02.....	.....	.....	.....(27,596)	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/15/2021	10/19/2021	Exercise...	23,921	...8,856,655	370.24.....	204,767	.....	.....696,243	278,292	...	.....	.....	.....(163,814)	.....	.....(114,478)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/15/2021	10/19/2021	Exercise...	.....	.....	401.15.....	.....	.....	.....(17,463)	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/15/2021	10/19/2021	Exercise...	27,742	..10,271,716	370.26.....	232,755	.....	.....808,283	313,730	...	.....	.....	.....(186,204)	.....	.....(127,526)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/15/2021	10/19/2021	Exercise...	.....	.....	398.56.....	.....	.....	.....(92,103)	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/15/2021	10/19/2021	Exercise...	25,362	...9,395,168	370.45.....	213,037	.....	.....734,034	288,453	...	.....	.....	.....(170,429)	.....	.....(118,024)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/15/2021	10/19/2021	Exercise...	.....	.....	400.15.....	.....	.....	.....(43,875)	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/18/2021	10/20/2021	Exercise...	17,337	...6,425,494	370.63.....	146,668	.....	.....486,738	199,155	...	.....	.....	.....(117,577)	.....	.....(81,578)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/18/2021	10/20/2021	Maturity....	.....	.....	402.31.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/19/2021	10/21/2021	Exercise...	11,350	...4,196,675	369.74.....	99,088	.....	.....332,761	133,579	...	.....	.....	.....(79,489)	.....	.....(54,090)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/19/2021	10/21/2021	Exercise...	.....	.....	399.13.....	.....	.....	.....(29,284)	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/08/2021	10/13/2021	Exercise...	25,473	...9,417,767	369.72.....	221,103	.....	.....631,514	300,895	...	.....	.....	.....(176,006)	.....	.....(124,889)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/08/2021	10/13/2021	Maturity....	.....	.....	399.65.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/08/2021	10/13/2021	Exercise...	27,601	..10,236,122	370.86.....	221,912	.....	.....657,796	300,508	...	.....	.....	.....(176,650)	.....	.....(123,858)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/08/2021	10/13/2021	Maturity....	.....	.....	398.75.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/08/2021	10/13/2021	Exercise...	20,606	...7,644,291	370.98.....	168,142	.....	.....487,911	229,768	...	.....	.....	.....(133,847)	.....	.....(95,921)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/20/2020	10/08/2021	10/13/2021	Maturity....			401.84.....					...						03.....	

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	11/01/2021	11/03/2021	Exercise....	29,284	..10,725,649	366.26.....	301,335	.....	.....	.....983,197	412,193	...	.....	.....	.....(253,887)	.....	.....(158,306)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	11/01/2021	11/03/2021	Exercise....	.....	.....	396.85.....	.....	.....	.....	.....(190,348)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/21/2021	10/25/2021	Exercise....	34,931	..12,939,361	370.43.....	286,781	.....	.....	.....968,462	398,183	.....	.....	.....	.....(240,209)	.....	.....(157,974)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/21/2021	10/25/2021	Exercise....	.....	.....	400.06.....	.....	.....	.....	.....(25,499)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/22/2021	10/26/2021	Exercise....	30,882	..11,433,637	370.24.....	260,333	.....	.....	.....860,312	364,719	.....	.....	.....	.....(218,177)	.....	.....(146,542)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/22/2021	10/26/2021	Maturity....	.....	.....	402.62.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/22/2021	10/26/2021	Exercise....	27,374	..10,131,739	370.12.....	226,111	.....	.....	.....767,386	312,490	.....	.....	.....	.....(189,496)	.....	.....(122,994)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/22/2021	10/26/2021	Exercise....	.....	.....	398.46.....	.....	.....	.....	.....(64,603)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/22/2021	10/26/2021	Exercise....	28,383	..10,509,874	370.29.....	236,997	.....	.....	.....790,011	330,322	.....	.....	.....	.....(198,619)	.....	.....(131,703)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/22/2021	10/26/2021	Maturity....	.....	.....	401.26.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/25/2021	10/27/2021	Exercise....	18,694	...6,923,301	370.35.....	155,160	.....	.....	.....544,789	215,310	.....	.....	.....	.....(130,247)	.....	.....(85,063)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/25/2021	10/27/2021	Exercise....	.....	.....	400.46.....	.....	.....	.....	.....(32,901)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/26/2021	10/28/2021	Exercise....	15,495	...5,710,254	368.53.....	142,396	.....	.....	.....483,320	197,365	.....	.....	.....	.....(119,597)	.....	.....(77,768)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/26/2021	10/28/2021	Exercise....	.....	.....	399.63.....	.....	.....	.....	.....(48,498)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/15/2021	10/19/2021	Exercise....	944	349,808	370.65.....	5,946	.....	.....	.....27,636	7,474	.....	.....	.....	.....(4,964)	.....	.....(2,510)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/15/2021	10/19/2021	Exercise....	.....	.....	385.48.....	.....	.....	.....	.....(15,478)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	11/02/2021	11/04/2021	Exercise....	10,011	...3,671,068	366.71.....	100,509	.....	.....	.....338,980	137,184	.....	.....	.....	.....(84,726)	.....	.....(52,458)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	11/02/2021	11/04/2021	Exercise....	.....	.....	396.71.....	.....	.....	.....	.....(73,179)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	11/03/2021	11/05/2021	Exercise....	5,647	...2,078,939	368.15.....	47,491	.....	.....	.....189,490	62,169	.....	.....	.....	.....(40,054)	.....	.....(22,115)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	11/03/2021	11/05/2021	Exercise....	.....	.....	389.51.....	.....	.....	.....	.....(85,270)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/19/2021	10/21/2021	Exercise....	1,009	374,157	370.68.....	7,045	.....	.....	.....29,088	9,188	.....	.....	.....	.....(5,895)	.....	.....(3,293)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	11/04/2020	10/19/2021	10/21/2021	Exercise....			389.21.....				(12,617)									03.....

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/04/2020	10/20/2021	10/22/2021	Exercise....	4,044	1,498,755	370.59.....	28,755	.....	.....118,990	37,691	.....	.....	.....	.....(24,071)	.....	.....(13,620)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/04/2020	10/20/2021	10/22/2021	Exercise....	.....	.....389.76.....	.....	.....	.....	.....(50,634)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/12/2021	11/16/2021	Exercise....	29,872	..11,124,205	372.39.....	277,814	.....	.....895,537	315,030	.....	.....	.....	.....(243,183)	.....	.....(71,847)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/12/2021	11/16/2021	Exercise....	.....	.....403.73.....	.....	.....	.....	.....(63,031)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/12/2021	11/16/2021	Exercise....	26,160	...9,755,789	372.93.....	234,654	.....	.....773,334	265,193	.....	.....	.....	.....(205,403)	.....	.....(59,790)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/12/2021	11/16/2021	Exercise....	.....	.....403.13.....	.....	.....	.....	.....(70,893)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/12/2021	11/16/2021	Exercise....	20,754	...7,743,540	373.11.....	185,126	.....	.....610,180	209,175	.....	.....	.....	.....(162,050)	.....	.....(47,125)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/12/2021	11/16/2021	Exercise....	.....	.....403.74.....	.....	.....	.....	.....(43,583)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/15/2021	11/17/2021	Exercise....	33,537	..12,517,305	373.24.....	295,460	.....	.....980,143	332,344	.....	.....	.....	.....(258,933)	.....	.....(73,411)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/15/2021	11/17/2021	Exercise....	.....	.....402.69.....	.....	.....	.....	.....(104,300)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/05/2021	11/09/2021	Exercise....	20,049	...7,436,946	370.93.....	198,891	.....	.....637,190	227,083	.....	.....	.....	.....(173,608)	.....	.....(53,475)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/05/2021	11/09/2021	Exercise....	.....	.....401.99.....	.....	.....	.....	.....(86,213)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/05/2021	11/09/2021	Exercise....	29,571	..10,982,840	371.4.....	288,617	.....	.....927,616	329,802	.....	.....	.....	.....(251,929)	.....	.....(77,873)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/05/2021	11/09/2021	Exercise....	.....	.....403.51.....	.....	.....	.....	.....(82,209)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/08/2021	11/10/2021	Exercise....	21,764	...8,080,892	371.3.....	212,632	.....	.....683,214	242,386	.....	.....	.....	.....(185,830)	.....	.....(56,556)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/08/2021	11/10/2021	Exercise....	.....	.....402.49.....	.....	.....	.....	.....(82,267)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/09/2021	11/12/2021	Exercise....	11,868	...4,402,691	370.96.....	110,138	.....	.....371,185	123,213	.....	.....	.....	.....(96,294)	.....	.....(26,919)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/09/2021	11/12/2021	Exercise....	.....	.....395.45.....	.....	.....	.....	.....(121,057)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/10/2021	11/15/2021	Exercise....	5,947	...2,212,976	372.09.....	50,969	.....	.....173,196	56,480	.....	.....	.....	.....(44,580)	.....	.....(11,900)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/10/2021	11/15/2021	Exercise....	.....	.....394.81.....	.....	.....	.....	.....(56,917)	.....	.....	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/10/2021	11/15/2021	Exercise....	16,205	...6,041,325	372.8.....	145,523	.....	.....457,955	164,420	.....	.....	.....	.....(127,282)	.....	.....(37,138)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/10/2021	11/15/2021	Exercise....		402.47.....				(30,952)								03.....	

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

E19.113

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	10/29/2021	11/02/2021	Exercise...	1,023	375,034	366.72.....	9,317	.....	.....32,696	10,105	...	.....	.....	.....(8,108)	.....	.....(1,997)	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	10/29/2021	11/02/2021	Exercise...	.....	.....	383.13.....	.....	.....	.....(19,155)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/04/2021	11/08/2021	Exercise...	20,118	7,432,743	369.45.....	211,847	.....	.....649,422	242,226	...	.....	.....	.....(184,841)	.....	.....(57,385)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/04/2021	11/08/2021	Exercise...	.....	.....	399.25.....	.....	.....	.....(125,941)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/05/2021	11/09/2021	Exercise...	18,152	6,743,957	371.52.....	175,352	.....	.....567,891	200,088	...	.....	.....	.....(153,061)	.....	.....(47,027)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/16/2020	11/05/2021	11/09/2021	Exercise...	.....	.....	402.99.....	.....	.....	.....(59,903)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	11/18/2020	11/15/2021	11/17/2021	Exercise...	78,807,405	..78,807,405	3,585.15.....	3,168,058	.....	.....5,493,007	.....	...	.....	.....	.....(2,791,741)	.....	....(1,438,614)	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	11/18/2020	11/15/2021	11/17/2021	Exercise...	72,728,705	..72,728,705	3,585.15.....	3,338,248	.....	.....6,366,125	.....	...	.....	.....	.....(2,941,715)	.....	....(1,608,584)	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	11/18/2020	11/15/2021	11/17/2021	Exercise...	..6,146,144	6,146,144	3,585.15.....	251,992	.....	.....441,891	.....	...	.....	.....	.....(222,059)	.....	.....(115,254)	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	11/18/2020	11/15/2021	11/17/2021	Exercise...	..2,633,950	2,633,950	3,585.15.....	115,630	.....	.....212,806	.....	...	.....	.....	.....(101,895)	.....	.....(54,643)	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	11/18/2020	11/15/2021	11/17/2021	Exercise...	..7,159,198	7,159,198	3,585.15.....	387,313	.....	.....926,486	.....	...	.....	.....	.....(341,306)	.....	.....(205,015)	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	7,576	..27,162,602	3,585.15.....	967,206	.....	.....7,945,089	1,207,877	...	.....	.....	.....(854,678)	.....	.....(353,199)	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	.....	.....	3,836.11.....	.....	.....	.....(6,414,879)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	13,237	..47,458,208	3,585.15.....	1,962,980	.....	.....13,776,775	2,500,158	...	.....	.....	.....(1,734,600)	.....	.....(765,558)	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	.....	.....	3,889.89.....	.....	.....	.....(10,496,099)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	717	2,571,305	3,585.15.....	96,688	.....	.....750,141	121,542	...	.....	.....	.....(85,439)	.....	.....(36,104)	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	.....	.....	3,854.04.....	.....	.....	.....(594,395)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	229	821,716	3,585.15.....	33,239	.....	.....238,826	42,196	...	.....	.....	.....(29,372)	.....	.....(12,824)	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	.....	.....	3,880.92.....	.....	.....	.....(183,791)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	651	2,335,510	3,585.15.....	108,380	.....	.....673,462	140,830	...	.....	.....	.....(95,771)	.....	.....(45,059)	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/19/2020	11/15/2021	11/17/2021	Exercise...	.....	.....	3,943.67.....	.....	.....	.....(481,499)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/19/2020	11/15/2021	11/17/2021	Exercise...	15,379	5,742,054	373.38.....	135,793		446,463	165,281	...			(119,994)		(45,287)		03.....

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

E19.115

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/24/2021	11/29/2021	Exercise....	7,213	...2,710,621	375.82.....	60,153	.....	.....	.....185,585	59,538	...	.....	.....	.....(55,422)	.....	.....(4,116)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/24/2021	11/29/2021	Exercise....	.....	.....	401.53.....	.....	.....	.....	.....(25,100)	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/16/2021	11/18/2021	Exercise....	20,832	...7,784,799	373.7.....	203,526	.....	.....	.....597,049	207,588	...	.....	.....	.....(187,150)	.....	.....(20,438)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/16/2021	11/18/2021	Maturity....	.....	.....	406.72.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	12/02/2021	12/06/2021	Exercise....	24,591	...9,259,854	376.55.....	204,108	.....	.....	.....467,959	201,859	...	.....	.....	.....(188,407)	.....	.....(13,452)	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	12/02/2021	12/06/2021	Maturity....	.....	.....	404.74.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/17/2021	11/19/2021	Exercise....	6,671	...2,493,800	373.85.....	60,636	.....	.....	.....185,160	60,928	...	.....	.....	.....(55,771)	.....	.....(5,157)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/17/2021	11/19/2021	Exercise....	.....	.....	399.34.....	.....	.....	.....	.....(39,557)	.....	...	.....	.....	.....	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/18/2021	11/22/2021	Exercise....	23,745	...8,865,811	373.38.....	231,986	.....	.....	.....674,038	236,071	...	.....	.....	.....(213,427)	.....	.....(22,644)	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/03/2020	11/18/2021	11/22/2021	Exercise....	.....	.....	403.78.....	.....	.....	.....	.....(46,065)	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/10/2021	12/14/2021	Exercise....	50,257	..18,963,054	377.32.....	443,771	.....	.....	.....1,067,177	399,995	...	.....	.....	.....(424,048)	.....	.....24,053	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/10/2021	12/14/2021	Maturity....	.....	.....	406.27.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/13/2021	12/15/2021	Exercise....	23,136	...8,732,151	377.42.....	205,683	.....	.....	.....474,221	185,607	...	.....	.....	.....(196,617)	.....	.....11,010	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/13/2021	12/15/2021	Maturity....	.....	.....	407.58.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/14/2021	12/16/2021	Exercise....	9,461	...3,574,585	377.83.....	80,417	.....	.....	.....182,426	71,961	...	.....	.....	.....(76,882)	.....	.....4,921	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/14/2021	12/16/2021	Maturity....	.....	.....	405.07.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/03/2021	12/07/2021	Exercise....	19,414	...7,325,830	377.34.....	168,129	.....	.....	.....339,088	151,413	...	.....	.....	.....(160,508)	.....	.....9,095	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/03/2021	12/07/2021	Maturity....	.....	.....	405.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/06/2021	12/08/2021	Exercise....	36,249	..13,680,811	377.41.....	316,456	.....	.....	.....683,064	285,323	...	.....	.....	.....(302,233)	.....	.....16,910	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/06/2021	12/08/2021	Maturity....	.....	.....	406.1.....	.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/07/2021	12/09/2021	Exercise....	8,993	...3,385,954	376.52.....	79,766	.....	.....	.....200,873	72,088	...	.....	.....	.....(76,191)	.....	.....4,103	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3		12/15/2020	12/07/2021	12/09/2021	Exercise....			402.38.....				(4,047)		...						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	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/08/2021	12/10/2021	Exercise....	4,227	...1,593,103	376.85.....	35,891	.....	.....95,389	32,174	.....	.....	.....	.....(34,287)	.....	.....2,113	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/08/2021	12/10/2021	Exercise....	.....	.....	400.53.....	.....	.....	.....(11,414)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/09/2021	12/13/2021	Exercise....	32,358	..12,208,530	377.3.....	285,071	.....	.....678,114	256,956	.....	.....	.....	.....(272,366)	.....	.....15,410	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/09/2021	12/13/2021	Maturity....	.....	.....	405.99.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/10/2021	12/14/2021	Exercise....	23,482	...8,878,196	378.09.....	200,064	.....	.....483,831	179,316	.....	.....	.....	.....(191,172)	.....	.....11,856	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/10/2021	12/14/2021	Maturity....	.....	.....	407.49.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	10/29/2021	11/02/2021	Exercise....	271	99,141	366.4.....	2,652	.....	.....8,588	2,499	.....	.....	.....	.....(2,518)	.....	.....19	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	10/29/2021	11/02/2021	Exercise....	.....	.....	381.1.....	.....	.....	.....(5,617)	.....	.....	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/03/2021	12/07/2021	Exercise....	26,612	..10,018,425	376.46.....	244,566	.....	.....481,993	222,509	.....	.....	.....	.....(233,481)	.....	.....10,972	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/03/2021	12/07/2021	Maturity....	.....	.....	405.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/03/2021	12/07/2021	Exercise....	28,225	..10,649,966	377.33.....	248,094	.....	.....491,626	224,041	.....	.....	.....	.....(236,849)	.....	.....12,808	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/15/2020	12/03/2021	12/07/2021	Maturity....	.....	.....	406.65.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/17/2020	12/15/2021	12/17/2021	Exercise....	20,778	...7,873,117	378.91.....	198,641	.....	.....388,822	164,016	.....	.....	.....	.....(190,980)	.....	.....26,964	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internatl	E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	12/17/2021	Exercise....	84,412,506	..84,412,506	3,694.62.....	3,292,932	.....	.....5,655,948	.....	.....	.....	.....	.....(3,157,234)	.....	.....(447,536)	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internatl	E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	12/17/2021	Exercise....	77,701,671	..77,701,671	3,694.62.....	3,435,968	.....	.....6,573,574	.....	.....	.....	.....	.....(3,294,376)	.....	.....(484,544)	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internatl	E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	12/17/2021	Exercise....	..5,280,504	...5,280,504	3,694.62.....	209,636	.....	.....365,334	.....	.....	.....	.....	.....(200,997)	.....	.....(28,881)	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internatl	E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	12/17/2021	Exercise....	..3,612,788	...3,612,788	3,694.62.....	153,363	.....	.....281,497	.....	.....	.....	.....	.....(147,043)	.....	.....(21,289)	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internatl	E58DKGMJYYYJLN8C3868	12/16/2020	12/15/2021	12/17/2021	Exercise....	..8,321,255	...8,321,255	3,694.62.....	430,875	.....	.....1,049,415	.....	.....	.....	.....	.....(413,119)	.....	.....(60,126)	.....	03.....
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	12/17/2020	12/15/2021	12/17/2021	Exercise....	10,076	..37,227,730	3,694.62.....	1,417,520	.....	.....9,570,255	1,485,822	.....	.....	.....	.....(1,362,850)	.....	.....(122,972)	.....	03.....
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	12/17/2020	12/15/2021	12/17/2021	Exercise....	.....	.....	3,953.24.....	.....	.....	.....(7,623,752)	.....	.....	.....	.....	.....	.....	.....	03.....	
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	12/17/2020	12/15/2021	12/17/2021	Exercise....	12,940	..47,807,718	3,694.62.....	2,123,813	.....	.....12,148,934	2,240,333	.....	.....	.....	.....(2,041,903)	.....	.....(198,430)	.....	03.....
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	12/17/2020	12/15/2021	12/17/2021	Exercise....			4,008.66.....			(9,073,271)								03.....	

E19.116

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E19.120

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/14/2021	12/30/2021	01/03/2022	Exercise.....	21,817	8,286,632	379.82.....	227,118	.....	.....367,585	.....	...	.....	.....	.....(227,118)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/14/2021	12/30/2021	01/03/2022	Maturity....	.....	.....	409.07.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/14/2021	12/31/2021	01/04/2022	Exercise....	23,088	8,766,700	379.7.....	245,200	.....	.....380,800	.....	...	.....	.....	.....(245,200)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/14/2021	12/31/2021	01/04/2022	Maturity....	.....	.....	410.54.....	.....	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2021	11/12/2021	11/16/2021	Exercise....	105,778	..26,830,491	253.65.....	3,709,621	.....	.....3,588,299	.....	...	.....	.....	.....(3,709,621)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2021	09/24/2021	09/28/2021	Exercise....	98,202	..25,548,303	260.16.....	2,805,639	.....	.....2,719,060	.....	...	.....	.....	.....(2,805,639)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2021	10/29/2021	11/02/2021	Exercise....	128,303	..32,680,042	254.71.....	4,363,583	.....	.....4,096,140	.....	...	.....	.....	.....(4,363,583)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2021	10/13/2021	10/15/2021	Exercise....	157,633	..41,072,922	260.56.....	4,442,105	.....	.....4,133,493	.....	...	.....	.....	.....(4,442,105)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/25/2021	10/13/2021	10/15/2021	Exercise....	132,621	..35,216,233	265.54.....	3,083,443	.....	.....3,118,042	.....	...	.....	.....	.....(3,083,443)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	11/19/2021	11/23/2021	Exercise....	83,827	..21,688,490	258.73.....	2,404,989	.....	.....2,589,247	.....	...	.....	.....	.....(2,404,989)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	11/19/2021	11/23/2021	Exercise....	81,025	..20,552,725	253.66.....	2,733,773	.....	.....2,688,127	.....	...	.....	.....	.....(2,733,773)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	11/12/2021	11/16/2021	Exercise....	64,333	..16,319,279	253.67.....	2,169,942	.....	.....2,194,267	.....	...	.....	.....	.....(2,169,942)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	12/27/2021	12/30/2021	Exercise....	117,528	..30,835,882	262.37.....	2,953,484	.....	.....3,380,084	.....	...	.....	.....	.....(2,953,484)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	07/30/2021	08/03/2021	Exercise....	89,563	..23,446,643	261.79.....	2,292,807	.....	.....2,887,007	.....	...	.....	.....	.....(2,292,807)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	10/13/2021	10/15/2021	Exercise....	102,766	..26,723,284	260.04.....	2,812,707	.....	.....2,745,125	.....	...	.....	.....	.....(2,812,707)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	10/29/2021	11/02/2021	Exercise....	95,273	..24,289,006	254.94.....	3,092,575	.....	.....3,047,290	.....	...	.....	.....	.....(3,092,575)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	09/03/2021	09/08/2021	Exercise....	62,699	..16,362,467	260.97.....	1,657,125	.....	.....1,901,661	.....	...	.....	.....	.....(1,657,125)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	10/29/2021	11/02/2021	Exercise....	12,256	3,239,070	264.29.....	284,088	.....	.....335,481	.....	...	.....	.....	.....(284,088)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	08/20/2021	08/24/2021	Exercise....	86,178	..22,801,816	264.59.....	1,966,580	.....	.....2,166,069	.....	...	.....	.....	.....(1,966,580)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	07/30/2021	08/03/2021	Exercise....	82,379	..22,043,021	267.58.....	1,634,403	.....	.....2,274,032	.....	...	.....	.....	.....(1,634,403)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	12/27/2021	12/30/2021	Exercise....	83,917	..22,156,664	264.03.....	1,973,733	.....	.....2,356,396	.....	...	.....	.....	.....(1,973,733)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	12/27/2021	12/30/2021	Exercise....	91,899	..23,637,440	257.21.....	2,776,280		2,832,967		...			(2,776,280)				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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l u m n	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	11/19/2021	11/23/2021	Exercise...	55,151	..13,988,932	253.65.....	1,861,330	.....	.....1,829,957	.....	...	.....	.....	.....(1,861,330)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	08/20/2021	08/24/2021	Exercise...	89,034	..23,091,035	259.35.....	2,496,521	.....	.....2,563,566	.....	...	.....	.....	.....(2,496,521)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	09/03/2021	09/08/2021	Exercise...	83,195	..22,148,104	266.22.....	1,765,392	.....	.....2,241,513	.....	...	.....	.....	.....(1,765,392)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	11/30/2021	12/02/2021	Exercise...	70,727	..17,838,751	252.22.....	2,488,174	.....	.....2,053,376	.....	...	.....	.....	.....(2,488,174)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	11/30/2021	12/02/2021	Exercise...	59,066	..14,894,701	252.17.....	2,080,899	.....	.....1,716,105	.....	...	.....	.....	.....(2,080,899)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/04/2021	09/24/2021	09/28/2021	Exercise...	65,269	..16,965,964	259.94.....	1,792,280	.....	.....1,825,535	.....	...	.....	.....	.....(1,792,280)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	11/12/2021	11/16/2021	Exercise...	112,766	..40,435,607	358.58.....	3,256,680	.....	.....3,562,536	.....	...	.....	.....	.....(3,256,680)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	10/15/2021	10/19/2021	Exercise...	88,436	..32,083,834	362.79.....	2,190,569	.....	.....2,396,703	.....	...	.....	.....	.....(2,190,569)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	06/04/2021	06/08/2021	Exercise...	110,364	..40,797,086	369.66.....	1,953,439	.....	.....3,690,262	.....	...	.....	.....	.....(1,953,439)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	08/10/2021	08/12/2021	Exercise...	112,694	..41,487,291	368.14.....	2,190,778	.....	.....2,977,119	.....	...	.....	.....	.....(2,190,778)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	06/11/2021	06/15/2021	Exercise...	117,159	..43,396,902	370.41.....	1,992,876	.....	.....3,524,306	.....	...	.....	.....	.....(1,992,876)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	07/16/2021	07/20/2021	Exercise...	139,554	..51,685,034	370.36.....	2,405,902	.....	.....3,410,644	.....	...	.....	.....	.....(2,405,902)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	06/21/2021	06/23/2021	Exercise...	103,881	..38,513,695	370.75.....	1,737,921	.....	.....2,872,353	.....	...	.....	.....	.....(1,737,921)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	09/03/2021	09/08/2021	Exercise...	107,844	..40,023,977	371.13.....	1,818,242	.....	.....2,777,374	.....	...	.....	.....	.....(1,818,242)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	07/30/2021	08/03/2021	Exercise...	95,386	..35,250,872	369.56.....	1,722,672	.....	.....2,473,522	.....	...	.....	.....	.....(1,722,672)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	12/10/2021	12/14/2021	Exercise...	116,186	..42,473,009	365.56.....	2,606,055	.....	.....2,762,522	.....	...	.....	.....	.....(2,606,055)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/08/2021	10/29/2021	11/02/2021	Exercise...	109,880	..39,365,555	358.26.....	3,204,096	.....	.....3,140,583	.....	...	.....	.....	.....(3,204,096)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	10/29/2021	11/02/2021	Exercise...	27,255	...7,135,660	261.81.....	713,539	.....	.....767,194	.....	...	.....	.....	.....(713,539)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	11/19/2021	11/23/2021	Exercise...	10,740	...2,817,401	262.32.....	275,919	.....	.....309,135	.....	...	.....	.....	.....(275,919)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	12/27/2021	12/30/2021	Exercise...	38,994	..10,026,496	257.13.....	1,202,961	.....	.....1,182,432	.....	...	.....	.....	.....(1,202,961)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	08/20/2021	08/24/2021	Exercise...	51,578	..13,374,733	259.31.....	1,477,199	.....	.....1,469,487	.....	...	.....	.....	.....(1,477,199)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	12/03/2021	12/07/2021	Exercise...	27,844	...7,093,745	254.77.....	924,133	.....	.....801,966	.....	...	.....	.....	.....(924,133)	.....	.....	.....	03.....

E19.121

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	09/03/2021	09/08/2021	Exercise...	43,880	..11,452,205	260.99.....	1,183,001	.....	.....1,314,481	.....	...	.....	.....	.....(1,183,001)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	07/30/2021	08/03/2021	Exercise...	52,239	..13,681,334	261.9.....	1,360,820	.....	.....1,667,576	.....	...	.....	.....	.....(1,360,820)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	12/10/2021	12/14/2021	Exercise...	69,384	..18,159,107	261.72.....	1,824,792	.....	.....1,900,445	.....	...	.....	.....	.....(1,824,792)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	12/10/2021	12/14/2021	Exercise...	47,133	..12,090,170	256.51.....	1,482,815	.....	.....1,392,769	.....	...	.....	.....	.....(1,482,800)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	12/03/2021	12/07/2021	Exercise...	42,431	..11,004,865	259.36.....	1,214,371	.....	.....1,139,921	.....	...	.....	.....	.....(1,214,371)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	03/09/2021	10/13/2021	10/15/2021	Exercise...	48,418	..12,959,998	267.67.....	988,208	.....	.....1,077,440	.....	...	.....	.....	.....(988,208)	.....	.....	.....	03.....
19999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrant												..502,558,614	..98,706,003	0	1,307,851,678	...654,984,612	XX	0	0	(278,345,142)	0	(595,648,041)	0	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												..502,558,614	..98,706,003	0	1,307,851,678	...654,984,612	XX	0	0	(278,345,142)	0	(595,648,041)	0	XXX

Total Purchased Options													..502,558,614	..98,706,003	0	1,307,851,678	...654,984,612	XX	0	0	(278,345,142)	0	(595,648,041)	0	XXX
0439999999. Total-Purchased Options-Call Options and Warrants.....													..502,558,614	..98,706,003	0	1,307,851,678	...654,984,612	XX	0	0	(278,345,142)	0	(595,648,041)	0	XXX
0499999999. Total-Purchased Options.....													..502,558,614	..98,706,003	0	1,307,851,678	...654,984,612	XX	0	0	(278,345,142)	0	(595,648,041)	0	XXX

Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No 108 - Call Options and Warrants

SEP 21 JPMorgan MOZAIC Call..	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/24/2021	09/24/2021	09/28/2021	Exercise...	83,850	..22,240,366	265.24.....	(1,299,675)	.....	.....5,083,987	2,924,031	...	.....	.....	.....	.....(2,439,355)	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	10/29/2021	10/29/2021	11/02/2021	Exercise...	76,240	..19,806,353	259.79.....	(1,578,165)	.....	.....6,720,832	3,955,785	...	.....	.....	.....	.....(3,471,964)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/12/2021	11/12/2021	11/16/2021	Exercise...	75,894	..19,639,904	258.78.....	1,558,437	.....	.....6,335,870	3,777,097	...	.....	.....	.....1,196,405	(3,327,356)	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	11/30/2021	11/30/2021	12/02/2021	Exercise...	78,415	..20,173,092	257.26.....	1,464,513	.....	.....4,365,634	3,319,774	...	.....	.....	.....1,370,135	(2,872,245)	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	12/27/2021	12/30/2021	Exercise...	24,252	...6,244,108	257.47.....	(1,013,967)	.....	.....(173,400)	.....	...	.....	.....	.....1,013,967	..39,251,321	.....	03.....
DEC 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	12/10/2021	12/14/2021	Exercise...	18,870	...4,840,760	256.53.....	(806,699)	.....	.....(101,521)	.....	...	.....	.....	.....806,699	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/29/2021	12/01/2021	Exercise...	22,232	...8,044,799	361.86.....	(840,362)	.....	.....(32,681)	.....	...	.....	.....	.....840,362	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	10/01/2021	10/05/2021	Exercise...	18,053	...6,708,016	371.57.....	(506,933)	.....	.....60,839	.....	...	.....	.....	.....506,933	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	12/27/2021	12/30/2021	Exercise...	18,072	...6,616,486	366.11.....	(606,510)	.....	.....(70,121)	.....	...	.....	.....	.....606,510	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	10/13/2021	10/15/2021	Exercise...	16,061	...4,370,590	272.12.....	(436,224)	.....	.....(7,549)	.....	...	.....	.....	.....436,224	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call.	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/19/2021	11/23/2021	Exercise...	15,006	...3,910,939	260.62.....	(580,143)	.....	.....(92,139)	.....	...	.....	.....	.....580,143	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/12/2021	11/16/2021	Exercise...	15,212	...5,365,219	352.69.....	(714,369)	.....	.....(94,164)	.....	...	.....	.....	.....714,369	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/12/2021	11/16/2021	Exercise...	14,598	...5,250,441	359.67.....	(583,626)	.....	.....(90,361)	.....	...	.....	.....	.....583,626	.....	.....	03.....

E19.122

SCHEDULE DB - PART A - SECTION 2

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

E19.123

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	10/15/2021	10/19/2021	Exercise...	14,490	...5,283,368	364.63.....	(507,428)	.....	.....(32,312)	.....	...	.....	.....	.....507,428	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/29/2021	12/01/2021	Exercise...	12,578	...4,560,771	362.61.....	(466,001)	.....	.....(18,489)	.....	...	.....	.....	.....466,001	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/29/2021	12/01/2021	Exercise...	12,353	...4,485,538	363.1.....	(451,642)	.....	.....(18,160)	.....	...	.....	.....	.....451,642	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	11/12/2021	11/16/2021	Exercise...	12,294	...4,336,031	352.69.....	(577,334)	.....	.....(76,101)	.....	...	.....	.....	.....577,334	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/26/2021	10/29/2021	11/02/2021	Exercise...	11,339	...4,070,084	358.95.....	(461,492)	.....	.....(25,059)	.....	...	.....	.....	.....461,492	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/12/2021	11/16/2021	Exercise...	14,339	...3,765,545	262.6.....	(528,409)	.....	.....(92,920)	.....	...	.....	.....	.....528,409	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/12/2021	11/16/2021	Exercise...	12,370	...3,225,964	260.79.....	(478,223)	.....	.....(80,157)	.....	...	.....	.....	.....478,223	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/30/2021	12/02/2021	Exercise...	14,492	...3,778,622	260.73.....	(561,148)	.....	.....(26,521)	.....	...	.....	.....	.....561,148	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/30/2021	12/02/2021	Exercise...	9,298	...2,452,239	263.75.....	(331,924)	.....	.....(17,015)	.....	...	.....	.....	.....331,924	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/30/2021	12/02/2021	Exercise...	8,806	...2,222,660	252.39.....	(414,432)	.....	.....(16,116)	.....	...	.....	.....	.....414,432	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/03/2021	12/07/2021	Exercise...	11,262	...2,936,195	260.72.....	(436,172)	.....	.....(38,178)	.....	...	.....	.....	.....436,172	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/03/2021	12/07/2021	Exercise...	8,533	...2,173,019	254.66.....	(382,194)	.....	.....(28,927)	.....	...	.....	.....	.....382,194	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/10/2021	12/14/2021	Exercise...	12,511	...3,292,994	263.21.....	(453,395)	.....	.....(65,182)	.....	...	.....	.....	.....453,395	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/10/2021	12/14/2021	Exercise...	9,577	...2,457,297	256.58.....	(410,571)	.....	.....(49,897)	.....	...	.....	.....	.....410,571	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/27/2021	12/30/2021	Exercise...	33,974	...9,047,584	266.31.....	(1,125,894)	.....	.....(237,138)	.....	...	.....	.....	.....1,125,894	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/27/2021	12/30/2021	Exercise...	13,924	...3,680,652	264.34.....	(488,869)	.....	.....(97,189)	.....	...	.....	.....	.....488,869	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/27/2021	12/30/2021	Exercise...	9,532	...2,528,948	265.32.....	(325,317)	.....	.....(66,531)	.....	...	.....	.....	.....325,317	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/12/2021	11/16/2021	Exercise...	7,822	...2,810,348	359.3.....	(336,725)	.....	.....(27,298)	.....	...	.....	.....	.....336,725	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/29/2021	12/01/2021	Exercise...	9,570	...3,488,783	364.54.....	(361,856)	.....	.....11,676	.....	...	.....	.....	.....361,856	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/29/2021	12/01/2021	Exercise...	9,142	...3,255,915	356.13.....	(422,566)	.....	.....11,154	.....	...	.....	.....	.....422,566	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	11/29/2021	12/01/2021	Exercise...	6,945	...2,471,514	355.87.....	(322,803)	.....	.....8,473	.....	...	.....	.....	.....322,803	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	09/08/2021	12/10/2021	12/14/2021	Exercise...	8,710	...3,195,244	366.86.....	(309,108)	.....	.....(1,742)	.....	...	.....	.....	.....309,108	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2021	12/10/2021	12/14/2021	Exercise...	6,822	...2,497,824	366.12.....	.....	.....(247,176)	.....	.....(1,364)	.....	.....	.....	.....247,176	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2021	12/27/2021	12/30/2021	Exercise...	10,578	...3,882,492	367.02.....	.....	.....(373,841)	.....	.....(12,588)	.....	.....	.....	.....373,841	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2021	12/27/2021	12/30/2021	Exercise...	7,903	...2,844,451	359.92.....	.....	.....(335,325)	.....	.....(9,484)	.....	.....	.....	.....(59,435)	.....	.....	.....	03.....
509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108-Call Options and Warrant												...3,022,950	...(20,076,518)	0	...20,898,161	...13,976,687	XX	0	0	...19,370,458	0	...27,140,401	0	XXX
056999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108.....												...3,022,950	...(20,076,518)	0	...20,898,161	...13,976,687	XX	0	0	...19,370,458	0	...27,140,401	0	XXX
Total Written Options																								
092999999. Total-Written Options-Call Options and Warrants.....												...3,022,950	...(20,076,518)	0	...20,898,161	...13,976,687	XX	0	0	...19,370,458	0	...27,140,401	0	XXX
098999999. Total-Written Options.....												...3,022,950	...(20,076,518)	0	...20,898,161	...13,976,687	XX	0	0	...19,370,458	0	...27,140,401	0	XXX

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

Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2020	01/05/2021	01/05/2021	Maturity....	.....	808,236,325	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	...2,131,702	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2020	01/05/2021	01/05/2021	Maturity....	.....	374,906,108	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....(88,794)	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK5	12/28/2020	01/04/2021	01/04/2021	Maturity....	.....	140,263,713	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....5,418	.....	.....	.....	.....	.....	.....	...574,392	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2021	01/11/2021	01/11/2021	Maturity....	.....	386,802,364	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2021	01/11/2021	01/11/2021	Maturity....	.....	849,716,138	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK5	01/04/2021	01/08/2021	01/08/2021	Maturity....	.....	141,245,183	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....7,275	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/08/2021	01/19/2021	01/19/2021	Maturity....	.....	907,549,348	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/08/2021	01/19/2021	01/19/2021	Maturity....	.....	446,375,766	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK5	01/08/2021	01/15/2021	01/15/2021	Maturity....	.....	164,983,814	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....14,871	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/15/2021	01/25/2021	01/25/2021	Maturity....	.....	950,031,671	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/15/2021	01/25/2021	01/25/2021	Maturity....	.....	464,115,407	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....

SCHEDULE DB - PART A - SECTION 2

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

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E19.125

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	02/19/2021	02/26/2021	02/26/2021	Maturity....	.....	213,312,898	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....19,227	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/26/2021	03/08/2021	03/08/2021	Maturity....	.....	777,758,065	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/26/2021	03/08/2021	03/08/2021	Maturity....	.....	#####	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	02/26/2021	03/05/2021	03/05/2021	Maturity....	.....	219,097,493	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....19,749	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/04/2021	03/08/2021	03/08/2021	Maturity....	.....	310,007,250	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/05/2021	03/15/2021	03/15/2021	Maturity....	.....	745,740,778	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/05/2021	03/15/2021	03/15/2021	Maturity....	.....	765,179,185	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/05/2021	03/12/2021	03/12/2021	Maturity....	.....	228,010,594	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....20,552	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/09/2021	03/15/2021	03/15/2021	Maturity....	.....	159,490,519	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/12/2021	03/19/2021	03/19/2021	Maturity....	.....	242,611,549	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....21,868	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/12/2021	03/22/2021	03/22/2021	Maturity....	.....	635,867,041	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/12/2021	03/22/2021	03/22/2021	Maturity....	.....	648,025,510	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/19/2021	03/29/2021	03/29/2021	Maturity....	.....	647,122,553	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/19/2021	03/29/2021	03/29/2021	Maturity....	.....	663,340,703	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	03/19/2021	03/26/2021	03/26/2021	Maturity....	.....	231,299,944	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....20,849	.....	.....	.....	.....	.....	.....	.....	.....	01.....

SCHEDULE DB - PART A - SECTION 2

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

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E19.127

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o l d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	04/30/2021	05/07/2021	05/07/2021	Maturity....	.....	249,121,356	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....22,455	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	04/29/2021	05/10/2021	05/10/2021	Maturity....	.....	774,718,911	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	04/29/2021	05/10/2021	05/10/2021	Maturity....	.....	789,326,242	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/07/2021	05/17/2021	05/17/2021	Maturity....	.....	768,321,387	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/07/2021	05/17/2021	05/17/2021	Maturity....	.....	825,614,239	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	05/07/2021	05/14/2021	05/14/2021	Maturity....	.....	259,511,831	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....23,392	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/14/2021	05/24/2021	05/24/2021	Maturity....	.....	744,013,607	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/14/2021	05/24/2021	05/24/2021	Maturity....	.....	824,787,088	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	05/14/2021	05/21/2021	05/21/2021	Maturity....	.....	270,372,566	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....24,371	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/21/2021	06/01/2021	06/01/2021	Maturity....	.....	791,637,929	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/21/2021	06/01/2021	06/01/2021	Maturity....	.....	816,387,141	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	05/21/2021	05/28/2021	05/28/2021	Maturity....	.....	280,855,689	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....25,315	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	05/28/2021	06/04/2021	06/04/2021	Maturity....	.....	268,779,693	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....24,227	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/28/2021	06/07/2021	06/07/2021	Maturity....	.....	929,474,004	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	05/28/2021	06/07/2021	06/07/2021	Maturity....	.....	849,269,723	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01.....

SCHEDULE DB - PART A - SECTION 2

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

E19.129

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/09/2021	07/16/2021	07/16/2021	Maturity....	.....	289,917,665	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....26,132	.....	...	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/16/2021	07/23/2021	07/23/2021	Maturity....	.....	309,422,578	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....27,890	.....	...	.....	.....	.....	.....	.....	.....	01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/23/2021	07/30/2021	07/30/2021	Maturity....	.....	329,281,931	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	.....29,680	.....	...	.....	.....	.....	.....	.....	.....	01.....
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return.....												0	0	0	..136,502,023	0	XX	0	0	0	0	...2,617,300	0	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												0	0	0	..136,502,023	0	XX	0	0	0	0	...2,617,300	0	XXX
Total Swaps																								
1389999999. Total-Swaps-Total Return.....												0	0	0	..136,502,023	0	XX	0	0	0	0	...2,617,300	0	XXX
1409999999. Total-Swaps.....												0	0	0	..136,502,023	0	XX	0	0	0	0	...2,617,300	0	XXX
TOTALS																								
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												..505,581,564	...78,629,485	0	1,465,251,862	...668,961,299	XX	0	0	(258,974,684)	0	(565,890,340)	0	XXX
1759999999. TOTAL.....												..505,581,564	...78,629,485	0	1,465,251,862	...668,961,299	XX	0	0	(258,974,684)	0	(565,890,340)	0	XXX

E19.130

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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

Long Futures

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

DMH2.....	13	2,354,386	DJIA E-Mini Index Future Mar 2022	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/18/2022.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2021.	36,221.3167	36,226.0000	(4,225)	.....	.....30,441	.....	.....30,442	.....	.....	.....132,985	01	500
ESH2.....	291	..68,322,241	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/20/2021.	4,695.6866	4,758.5000	(200,063)	.....	.....913,935	.....	.....913,934	.....	.....	.....2,976,823	01	50
MFSH2....	80	9,142,114	MSCI EAFE Mini Index Future Mar 2022	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/18/2022.	NYF.....	5493004R83R1LVX2IL36..	12/18/2021.	2,285.5285	2,321.8000	(5,200)	.....	.....145,086	.....	.....145,086	.....	.....	.....818,371	01	50
NQH2.....	13	4,236,270	NASDAQ 100 E-Mini Future Mar 2022	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2021.	16,293.3448	16,320.7500	(28,470)	.....	.....7,125	.....	.....7,125	.....	.....	.....132,985	01	20
ESH2.....	2,425	568,748,354	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/20/2021.	4,690.7081	4,758.5000	...(1,667,188)	.....	.....8,219,768	.....	.....8,219,771	.....	.....	.....24,806,862	01	50
MFSH2....	763	..87,208,992	MSCI EAFE Mini Index Future Mar 2022	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	03/18/2022.	NYF.....	5493004R83R1LVX2IL36..	12/20/2021.	2,285.9500	2,321.8000	(49,595)	.....	.....1,367,678	.....	.....1,367,678	.....	.....	.....7,805,211	01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													...(1,954,741)	0	..10,684,033	0	..10,684,036	0	0	..36,673,237	XXX	XXX
1579999999. Total-Long Futures.....													...(1,954,741)	0	..10,684,033	0	..10,684,036	0	0	..36,673,237	XXX	XXX

Totals

1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....	...(1,954,741)	0	..10,684,033	0	..10,684,036	0	0	..36,673,237	XXX	XXX
1759999999. TOTAL.....	...(1,954,741)	0	..10,684,033	0	..10,684,036	0	0	..36,673,237	XXX	XXX

E20

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A		..41,902,840	..(5,229,603)	..36,673,237
Total Net Cash Deposits.....		..41,902,840	..(5,229,603)	..36,673,237

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

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

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																			
DMH1.....	231	35,763,925	DJIA E-Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/12/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/30/2020	309.6444	03/12/2021	311.0229	Sale.....	159,220	159,220	.....	.....01	500
DMH2.....	135	...2,342,013,988	DJIA E-Mini Index Future Mar 2022	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/20/2021.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2021	34,696.5035	12/20/2021	34,685.3889	Sale.....	(750,236)	(750,238)	.....	.....01	500
DMM1.....	316	53,026,104	DJIA E-Mini Index Future Jun 2021.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/10/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/23/2021	335.6083	06/10/2021	335.8063	Sale.....	31,284	31,292	.....	.....01	500
DMU1.....	328	56,980,692	DJIA E-Mini Index Future Sep 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/16/2021	347.4432	09/09/2021	345.8956	Sale.....	(253,806)	(253,814)	.....	.....01	500
DMZ1.....	368	...6,388,148,306	DJIA E-Mini Index Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	CBT.....	549300EX04Q2QBFQTQ27	09/15/2021	34,718.1973	12/09/2021	34,710.8443	Sale.....	(1,352,952)	(1,352,963)	.....	.....01	500
ESH1.....	869	161,828,401	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/12/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/30/2020	3,724.4741	03/12/2021	3,850.4485	Sale.....	5,473,588	5,473,588	.....	.....01	50
ESH1.....	2,771	495,050,173	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/11/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/26/2020	3,573.0796	03/11/2021	3,791.0833	Sale.....	30,204,413	30,204,423	.....	.....01	50
ESH2.....	224	52,765,480	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/27/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/20/2021	4,711.2035	12/27/2021	4,595.7708	Sale.....	(1,292,846)	(1,292,846)	.....	.....01	50
ESH2.....	131	30,858,261	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/20/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/20/2021	4,711.1849	12/20/2021	4,616.6250	Sale.....	(619,367)	(619,367)	.....	.....01	50
ESM1.....	989	195,007,160	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/10/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/13/2021	3,943.5219	06/10/2021	4,091.6237	Sale.....	7,323,634	7,323,631	.....	.....01	50
ESM1.....	2,740	526,168,540	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/10/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/19/2021	3,840.6463	06/10/2021	4,161.8444	Sale.....	44,004,140	44,004,149	.....	.....01	50
ESU1.....	933	196,755,325	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/19/2021	4,217.6919	09/09/2021	4,342.1130	Sale.....	5,804,244	5,804,248	.....	.....01	50
ESU1.....	2,643	534,888,625	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/10/2021	4,047.5870	09/09/2021	4,340.6600	Sale.....	38,729,597	38,729,595	.....	.....01	50
ESZ1.....	985	219,826,596	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,463.4842	12/09/2021	4,508.5157	Sale.....	2,217,801	2,217,801	.....	.....01	50
ESZ1.....	2,880	634,961,009	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,409.4515	12/09/2021	4,484.4179	Sale.....	10,795,162	10,795,166	.....	.....01	50
NQH1.....	157	41,605,865	NASDAQ 100 E-Mini Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/12/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/30/2020	13,250.2755	03/12/2021	13,319.4086	Sale.....	217,078	217,078	.....	.....01	20
NQH2.....	87	28,392,880	NASDAQ 100 E-Mini Future Mar 2022	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/21/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2021	16,317.7470	12/21/2021	15,639.8889	Sale.....	(1,179,473)	(1,179,473)	.....	.....01	20
NQM1.....	225	60,575,648	NASDAQ 100 E-Mini Future Jun 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/10/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2021	13,461.2551	06/10/2021	13,509.2042	Sale.....	215,771	215,771	.....	.....01	20
NQU1.....	206	60,315,721	NASDAQ 100 E-Mini Future Sep 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/16/2021	14,639.7381	09/09/2021	14,654.5865	Sale.....	61,175	61,175	.....	.....01	20
NQZ1.....	248	78,166,100	NASDAQ 100 E-Mini Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	15,759.2943	12/09/2021	15,863.9556	Sale.....	519,120	519,120	.....	.....01	20
MFSH1.....	61	6,403,062	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/11/2021.	NYF.....	5493004R83R1LVX2IL36..	12/25/2020	2,099.3645	03/11/2021	2,206.0500	Sale.....	325,391	325,391	.....	.....01	50
MFSH1.....	1,230	129,001,930	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/11/2021.	NYF.....	5493004R83R1LVX2IL36..	12/31/2020	2,097.5924	03/11/2021	2,169.8581	Sale.....	4,444,341	4,444,341	.....	.....01	50
MFSH2.....	27	3,071,172	MSCI EAFE Mini Index Future Mar 2022	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/20/2021.	NYF.....	5493004R83R1LVX2IL36..	12/18/2021	2,274.9419	12/20/2021	2,265.8575	Sale.....	(12,264)	(12,264)	.....	.....01	50
MFSH2.....	99	11,340,016	MSCI EAFE Mini Index Future Mar 2022	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/27/2021.	NYF.....	5493004R83R1LVX2IL36..	12/20/2021	2,290.9122	12/27/2021	2,265.6400	Sale.....	(125,097)	(125,098)	.....	.....01	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSM1.....	51	5,574,976	MSCI EAFE Mini Index Future Jun 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/10/2021.	NYF..... 5493004R83R1LVX2IL36..	03/13/2021	2,186.2650	06/10/2021	2,339.8250	Sale.....	391,578		391,578		.01	50
MFSM1.....	1,368	145,368,058	MSCI EAFE Mini Index Future Jun 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/10/2021.	NYF..... 5493004R83R1LVX2IL36..	03/18/2021	2,125.2640	06/10/2021	2,252.9670	Sale.....	8,734,885		8,734,885		.01	50
MFSU1.....	61	7,115,644	MSCI EAFE Mini Index Future Sep 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/09/2021.	NYF..... 5493004R83R1LVX2IL36..	06/18/2021	2,332.9980	09/09/2021	2,363.8200	Sale.....	94,007		94,007		.01	50
MFSU1.....	1,271	146,366,982	MSCI EAFE Mini Index Future Sep 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/09/2021.	NYF..... 5493004R83R1LVX2IL36..	06/18/2021	2,303.1783	09/09/2021	2,316.5292	Sale.....	848,450		848,446		.01	50
MFSZ1.....	86	9,954,464	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	NYF..... 5493004R83R1LVX2IL36..	09/15/2021	2,314.9916	12/09/2021	2,285.4081	Sale.....	(127,209)		(127,209)		.01	50
MFSZ1.....	1,168	136,523,148	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	NYF..... 5493004R83R1LVX2IL36..	09/15/2021	2,337.7251	12/09/2021	2,295.3090	Sale.....	(2,477,100)		(2,477,106)		.01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....														152,404,527	0	152,404,527	0	XXX	XXX
1579999999. Total-Long Futures.....														152,404,527	0	152,404,527	0	XXX	XXX
Short Futures																			
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																			
DMH1.....	7	1,126,769	DJIA E-Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/12/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/30/2020	321.9339	03/12/2021	320.7925	Sale.....	3,995		3,995		.01	500
DMZ1.....	15	124,268,914	DJIA E-Mini Index Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2021	16,569.1885	12/09/2021	16,375.4833	Sale.....	1,452,789		1,452,789		.01	500
ESH1.....	13	2,534,544	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/12/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/30/2020	3,899.2990	03/12/2021	3,891.1875	Sale.....	5,272		5,273		.01	50
ESH2.....	12	2,793,164	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/20/2021	4,655.2725	12/09/2021	4,691.2000	Sale.....	(21,556)		(21,557)		.01	50
ESZ1.....	326	76,592,641	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,698.9350	12/09/2021	4,644.4076	Sale.....	888,797		888,797		.01	50
ESZ1.....	2,430	570,920,603	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,698.9350	12/09/2021	4,603.2900	Sale.....	11,620,868		11,620,868		.01	50
NQH1.....	9	2,310,662	NASDAQ 100 E-Mini Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/12/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/30/2020	12,837.0134	03/12/2021	13,013.1652	Sale.....	(31,707)		(31,707)		.01	20
NQZ1.....	15	4,917,626	NASDAQ 100 E-Mini Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2021	16,392.0875	12/09/2021	16,375.4833	Sale.....	4,981		4,981		.01	20
MFSM1.....	30	3,338,181	MSCI EAFE Mini Index Future Jun 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	04/30/2021.	NYF..... 5493004R83R1LVX2IL36..	03/18/2021	2,225.4537	04/30/2021	2,195.5871	Sale.....	44,800		44,800		.01	50
MFSZ1.....	84	9,631,590	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/09/2021.	NYF..... 5493004R83R1LVX2IL36..	09/15/2021	2,293.2356	12/09/2021	2,320.5161	Sale.....	(114,578)		(114,578)		.01	50
MFSZ1.....	766	87,830,925	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	NYF..... 5493004R83R1LVX2IL36..	09/15/2021	2,293.2356	12/09/2021	2,323.8845	Sale.....	(1,173,853)		(1,173,852)		.01	50
1589999999. Total-Short Futures-Hedging Effective.....														12,679,807	0	12,679,809	0	XXX	XXX
1649999999. Total-Short Futures.....														12,679,807	0	12,679,809	0	XXX	XXX
Totals																			
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....														165,084,333	0	165,084,336	0	XXX	XXX
1759999999. TOTAL.....														165,084,333	0	165,084,336	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

(a)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....	.....47,357,273	.....	.....47,357,273	.....	.....(1,954,740)	.....	.....36,673,237	36,673,237
Over-the-Counter NAIC 1 Designation												
Bank of America NA.....	Y.....	Y.....	50,484,000	.....	12,630,473	(3,232,600)	0	50,150,698	(1,079,744)	0	2,393,602	0
Barclays Bank PLC.....	Y.....	Y.....	15,260,000	1	6,475,800	(4,969,837)	0	16,263,365	(3,195,626)	0	4,960,346	0
BNP Paribas.....	Y.....	Y.....	32,775,000	2	10,239,667	(4,827,304)	0	31,112,279	(346,925)	0	2,278,710	0
Citibank NA.....	Y.....	Y.....	20,191,000	3	13,952,503	(9,880,939)	0	23,564,168	(4,146,963)	0	6,798,547	0
Credit Suisse Intl.....	Y.....	Y.....	29,491,000	4	7,434,844	.....	.....0	29,003,371	.....	.....0	.....	.....0
Goldman Sachs Bank Group.....	Y.....	Y.....	30,730,000	5	5,244,198	.....	.....0	30,218,654	.....	.....0	.....	.....0
JPMorgan Chase Bank NA.....	Y.....	Y.....	1,041,663,000	6	356,735,463	(73,242,012)	.....	1,120,453,634	(109,595,258)	0	1,868,268	0
Merrill Lynch Capital Services.....	Y.....	Y.....	4,800,000	7	3,552,500	.....	.....0	4,141,267	.....	.....0	313,570	0
Morgan Stanley & Co Intern.....	Y.....	Y.....	38,308,000	8	16,768,932	.....	.....0	37,399,290	.....	.....0	.....	.....0
Royal Bank of Scotland.....	Y.....	Y.....	12,398,000	9	1,976,047	(2,667,500)	0	11,310,428	.....	.....0	2,097,728	0
Societe General SA.....	Y.....	Y.....	16,040,000	10	13,640,951	.....	.....0	14,525,939	.....	.....0	397,981	0
UBS AG.....	Y.....	Y.....	300,004,000	11	85,009,368	.....	.....0	301,197,685	1,193,685	.....	236,387	0
Wells Fargo Securities LLC.....	Y.....	Y.....	71,675,000	12	29,333,834	.....	.....0	69,310,610	.....	.....0	.....	.....0
0299999999. Total NAIC 1 Designation.....			1,663,819,000	78	562,994,581	(98,820,192)	0	1,738,651,391	(118,364,516)	1,193,685	21,345,139	0
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded).....	XXX	XXX	XXX	.....	.....(88,583)	.....	.....0	101,532	.....	.....101,532	.....	.....0
0999999999. Gross Totals.....			1,663,819,000	78	610,263,271	(98,820,192)	47,357,273	1,738,752,922	(120,319,256)	1,295,217	58,018,376	36,673,237
1. Offset per SSAP No. 64					.....	.....						
2. Net after right of offset per SSAP No. 64					610,263,271	(98,820,192)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	36,673,237		36,673,237		I.....
UBS AG - Central Clearing.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	196,523		196,523		I.....
0199999999. Totals.....				36,869,760	0	36,869,760	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	50,484,000		XXX		V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	15,260,000		XXX		V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	32,775,000		XXX		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	20,191,000		XXX		V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	29,491,000		XXX		V.....
Goldman Sachs Bank Group - OTC.....	KD3XUN7C6T14HNAYLU02...	Cash.....	Cash.....	30,730,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97..	Cash.....	Cash.....	1,041,663,000		XXX		V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	4,800,000		XXX		V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	38,308,000		XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	12,398,000		XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	Cash.....	Cash.....	16,040,000		XXX		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	300,004,000		XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	71,675,000		XXX		V.....
0299999999. Totals.....				1,663,819,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

Cash Equivalents (Schedule E Part 2 Type)

000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	1.A	80,863,474	80,863,474	01/03/2022.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					80,863,474	80,863,474	XXX
9999999	Totals.....					80,863,474	80,863,474	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....12,564,352 Book/Adjusted Carrying Value \$.....12,564,352
2. Average balance for the year: Fair Value \$.....74,152,496 Book/Adjusted Carrying Value \$.....74,152,496

Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A.	1A	80,863,474	1B	0	1C	0
			1D	0	1E	0
			1F	0	1G	0
3B.	2A	0	2B	0	2C	0
3C.	3A	0	3B	0	3C	0
3D.	4A	0	4B	0	4C	0
3E.	5A	0	5B	0	5C	0
3F.	6	0				

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

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

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon	New York, NY .....	.....	.....	.....	.....8,328,541	XXX
JP Morgan Chase	New York, NY .....	.....	.....	.....	.....(17,248,898)	XXX
US Bank	Minneapolis, MN .....	.....	.....	.....	.....516,674	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH .....	.....	.....	.....	.....220,477	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	.....	.....	.....149,496	XXX
0199999. Total - Open Depositories	XXX	XXX	0	0	(8,033,710)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(8,033,710)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(8,033,710)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(35,664,554)	4. April.....	34,577,734	7. July.....	11,484,153	10. October.....	32,805,833
2. February.....	(21,279,892)	5. May.....	(10,033,694)	8. August.....	(8,905,671)	11. November.....	72,784,910
3. March.....	14,424,951	6. June.....	(13,708,206)	9. September.....	45,524,738	12. December.....	(8,033,710)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9		
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year		
Exempt Money Market Mutual Funds as Identified by the SVO													
38141W	32	3	Goldman Sachs Fin Sq Treas Oblig Fd.....					12/31/2021.....	0.006		7,587,775	10	158
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									7,587,775	10	158		
All Other Money Market Mutual Funds													
825252	88	5	S/T Investment Co Govt and Agency AIM.....					12/31/2021.....	0.026		25,973,378	254	104
8699999. Total - All Other Money Market Mutual Funds.....									25,973,378	254	104		
Qualified Cash Pools Under SSAP No. 2R													
	Nationwide Cash Management Co.....				.....	12/31/2021.....	0.030	.....	.....1,734,654,515	.....	.....112,658		
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....									1,734,654,515	0	112,658		
9999999. Total - Cash Equivalents									1,768,215,668	264	112,920		

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A 0	1B 0	1C 0	1D 0
	1E 0	1F 0	1G 0	
1B.	2A 0	2B 0	2C 0	
1C.	3A 0	3B 0	3C 0	
1D.	4A 0	4B 0	4C 0	
1E.	5A 0	5B 0	5C 0	
1F.	6 0			

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	For protection of state's ph's.....			109,012	114,168
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA	B...	For protection of state's ph's.....			40,104	42,489
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA	B...	For protection of state's ph's.....			110,036	119,006
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV	B...	For protection of state's ph's.....			200,066	216,375
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	For protection of state's ph's.....			255,323	273,815
33. New York.....	NY						
34. North Carolina.....	NC	B...	For protection of state's ph's.....			400,643	428,329
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	For protection of all ph's.....	2,843,275	3,638,549		
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC	B...	For protection of state's ph's.....			130,338	138,090
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	For protection of state's ph's.....			605,518	789,045
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....	XXX		XXX	2,843,275	3,638,549	1,851,040	2,121,317
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0